



Backtest #48911 · PLMR · EVO_EVOEVOE_v2303

ROI

+0.43%

Sharpe

0.14

Win Rate

50.0%

Max Drawdown

-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The PLMR backtest for EVO_EVOEVOE_v2303 shows marginal gains with a 0.14 Sharpe ratio, indicating the strategy barely outperforms risk-free rates. Only two trades are insufficient to validate statistical significance, rendering the 14.67% drawdown and 50% win rate unreliable metrics. The lack of volume likely stems from overfitting parameters to a narrow price range rather than capturing true market dynamics. We must expand the sample size by backtesting on an out-of-sample period or adjusting entry thresholds to generate robust signal data.

ADDITIONAL METRICS

CAGR	0.43%
Sortino Ratio	0.10
Turnover	3.73x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10042.90