



Backtest #51887 · PLMR · EVO_EVOEVOEVOE_v696

ROI	Sharpe	Win Rate	Max Drawdown
+0.43%	0.14	50.0%	-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest on PLMR yielded a negligible 0.43% return with a Sharpe ratio of 0.14, indicating the strategy generated returns barely above the risk-free rate. With only two trades executed, the statistical sample size is critically insufficient to validate the 50% win rate or the observed 14.67% drawdown. The low trade frequency suggests the strategy lacks sufficient alpha or operates outside current market liquidity conditions. A concrete next step involves expanding the backtest window or adjusting entry filters to generate a statistically significant sample before live deployment. This analysis remains strictly educational and does not constitute investment advice.

ADDITIONAL METRICS

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