



Backtest #57389 · PLMR · EVO_EVOEVOEVOE_v788

ROI

+0.43%

Sharpe

0.14

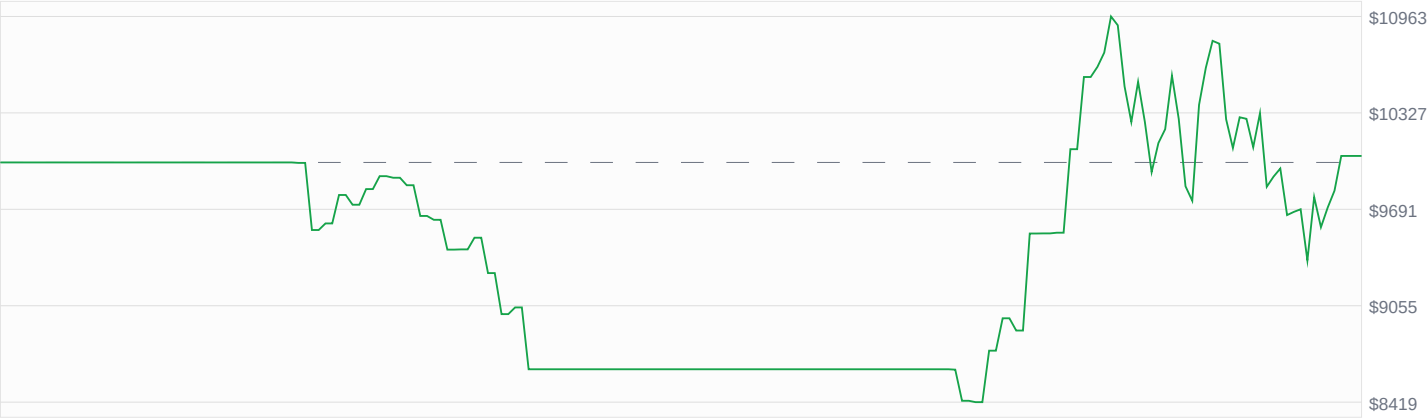
Win Rate

50.0%

Max Drawdown

-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v788 backtest on PLMR shows negligible growth of 0.43% with a weak Sharpe ratio of 0.14, indicating the strategy fails to generate risk-adjusted alpha. A 50% win rate and two total trades provide statistically insignificant data, meaning the observed 14.67% drawdown is likely noise rather than structural failure. The sample size is too small to validate trend-following logic or confirm execution reliability in live markets. We must expand the historical lookback period or adjust entry filters to generate a more robust dataset before deployment.

ADDITIONAL METRICS

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