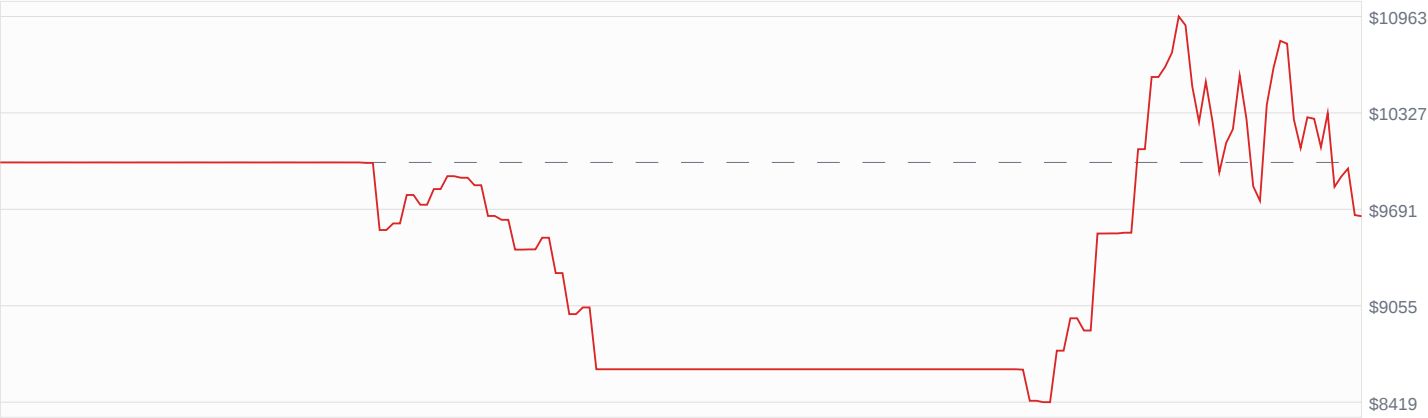




Backtest #29226 · PLMR · EVO_EVOWEBIDEA_v182

ROI	Sharpe	Win Rate	Max Drawdown
-3.58%	-0.08	50.0%	-14.42%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy failed to generate alpha with a negative Sharpe of -0.08 and a 14.42% drawdown against a modest -3.58% ROI. A win rate of 50% is statistically meaningless given the tiny sample size of only two trades, rendering the results inconclusive. This lack of data prevents any reliable assessment of the strategy's edge or robustness for PLMR. Further optimization is premature without sufficient historical data to establish statistical significance.

ADDITIONAL METRICS

CAGR	-3.58%
Sortino Ratio	-0.06
Turnover	3.69x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$9645.25