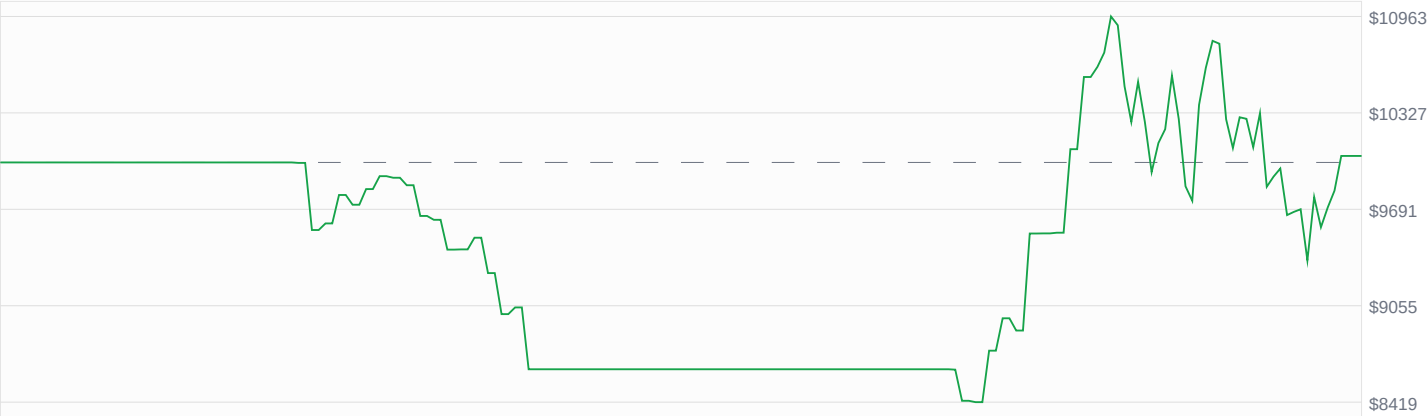




Backtest #37531 · PLMR · EVO_WEBIDEA_v122

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 EVO_WEBIDEA_v122 backtest on PLMR shows a marginal 0.43% ROI with a negligible Sharpe ratio of 0.14, indicating a strategy that barely outperforms noise. With only two trades executed, the 50% win rate and 14.67% drawdown lack statistical significance and cannot support any confidence in future performance. The limited sample size makes any conclusion about trend-following efficacy premature and potentially misleading for live deployment. A more robust validation requires expanding the lookback period or adjusting entry thresholds to generate a sufficient trade history. We must prioritize increasing trade frequency before considering capital allocation to this specific configuration.

ADDITIONAL METRICS

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