



Backtest #40967 · PLMR · EVO_WEBIDEA_v2335

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_v2335 backtest on PLMR yields negligible alpha with a +0.43% return and 0.14 Sharpe ratio across only two trades. A 50% win rate and 14.67% drawdown indicate high volatility with zero statistical significance at this sample size. The strategy failed to capture meaningful trends, suggesting parameters require aggressive filtering or timeframe adjustment. I recommend expanding the test to at least 100 simulated trades before deploying live capital.

ADDITIONAL METRICS

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