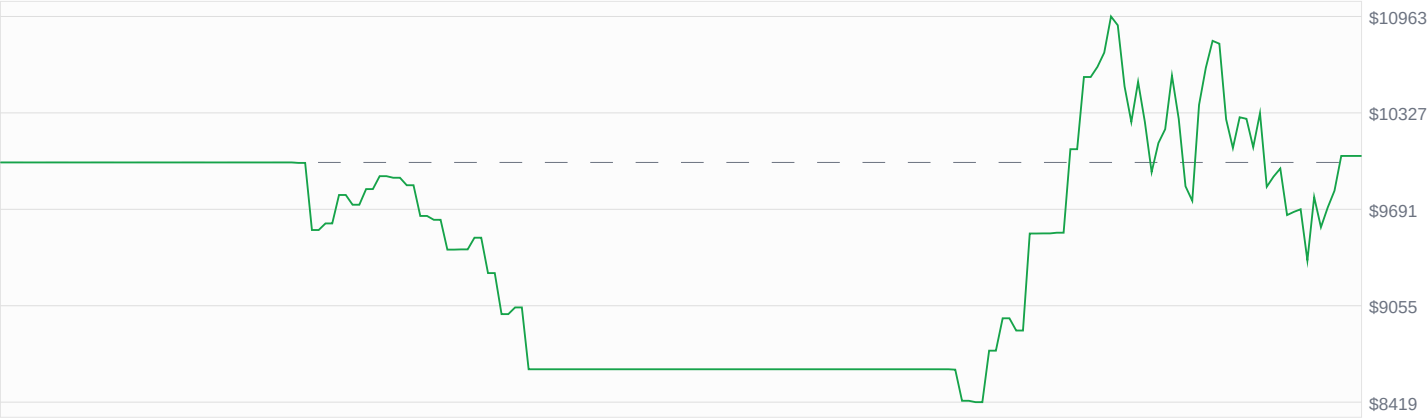




Backtest #57324 · PLMR · EVO\_EVOWEBIDEA\_v313

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 PLMR backtest for EVO\_EVOWEBIDEA\_v313 shows a negligible 0.43% ROI and a poor Sharpe ratio of 0.14, driven by only two executed trades. A 50% win rate with a 14.67% max drawdown suggests the strategy lacks robustness and statistical significance given the extremely limited sample size. The results indicate a high probability of overfitting rather than a reliable edge in current market conditions. We must expand the testing window or adjust entry filters to generate sufficient data 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 |