



Backtest #7771 · PLMR · EVO_WEBIDEA_v1547

ROI	Sharpe	Win Rate	Max Drawdown
+2.97%	0.28	50.0%	-14.42%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v1547 strategy on PLMR shows a marginal ROI of 2.97% with a weak Sharpe of 0.28, indicating poor risk-adjusted returns relative to capital risked. A win rate of 50% is neutral, but the 14.42% max drawdown is disproportionately high for such modest gains, suggesting significant volatility exposure. Crucially, the sample size of only two trades renders these statistics statistically insignificant and unreliable for prediction. This tiny dataset lacks the power to confirm any edge, making the results noise rather than signal. Expand the backtest period to include at least 50 trades to establish statistical confidence before considering deployment.

ADDITIONAL METRICS

CAGR	2.97%
Sortino Ratio	0.19
Turnover	3.76x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10300.19