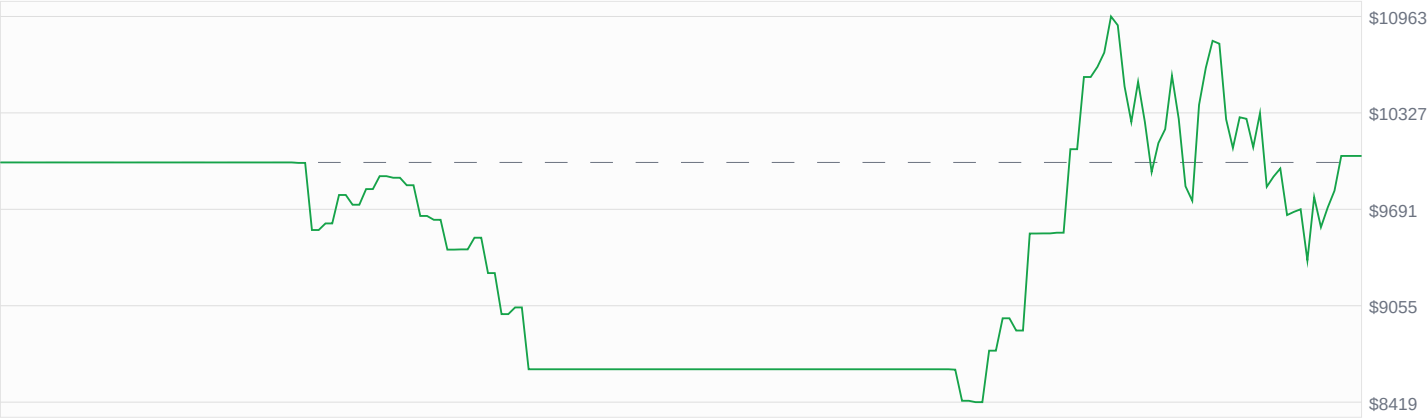




Backtest #56643 · PLMR · EVO\_EVOWEBIDEA\_v367

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_EVOWEBIDEA\_v367 strategy on PLMR generated a marginal 0.43% return, but the statistical sample of only two trades renders the 50% win rate and 0.14 Sharpe ratio entirely inconclusive. While the drawdown remains contained at 14.67%, such low trade counts offer no meaningful insight into the strategy's true risk profile or consistency. We cannot validate the robustness of the entry logic without a significantly larger backtest horizon or a different market environment. The immediate next step is to re-run the simulation over a broader historical dataset to establish a statistically significant equity curve before considering live deployment.

ADDITIONAL METRICS

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