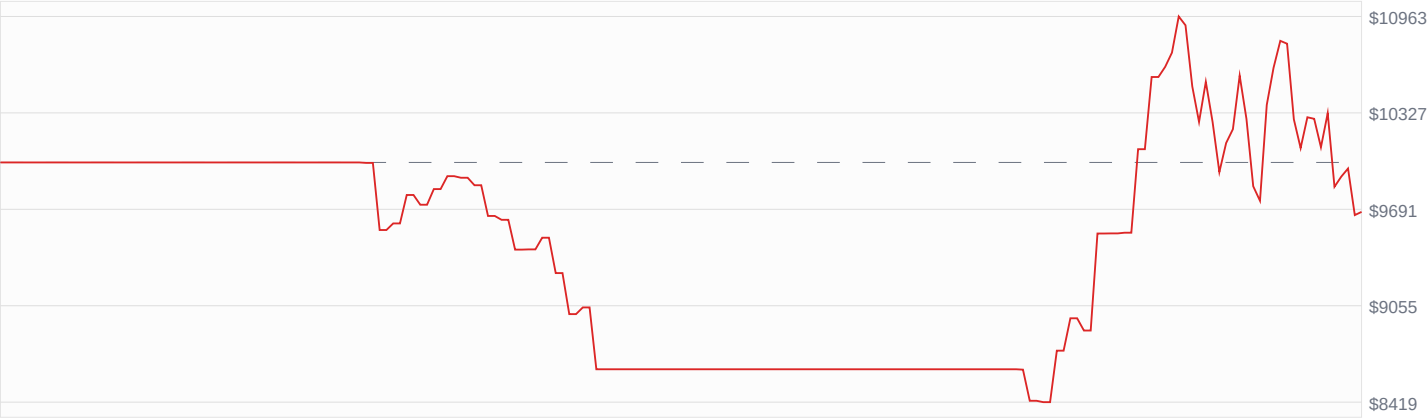




Backtest #29852 · PLMR · PLMR · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-3.29%	-0.07	50.0%	-14.42%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The PLMR backtest is statistically void, as two trades cannot establish a reliable edge or signal quality. A fifty percent win rate is pure coin-flip noise, while the negative Sharpe confirms no risk-adjusted alpha despite the modest drawdown. The strategy failed to capture meaningful momentum, eroding capital by three percent in a sample too small to infer any behavioral pattern. Discard the GG3_MACD parameters immediately, as they offer no predictive power on this asset. Next, expand the data window to capture at least fifty trades before any further optimization attempts.

ADDITIONAL METRICS

CAGR	-3.29%
Sortino Ratio	-0.05
Turnover	3.69x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$9673.92