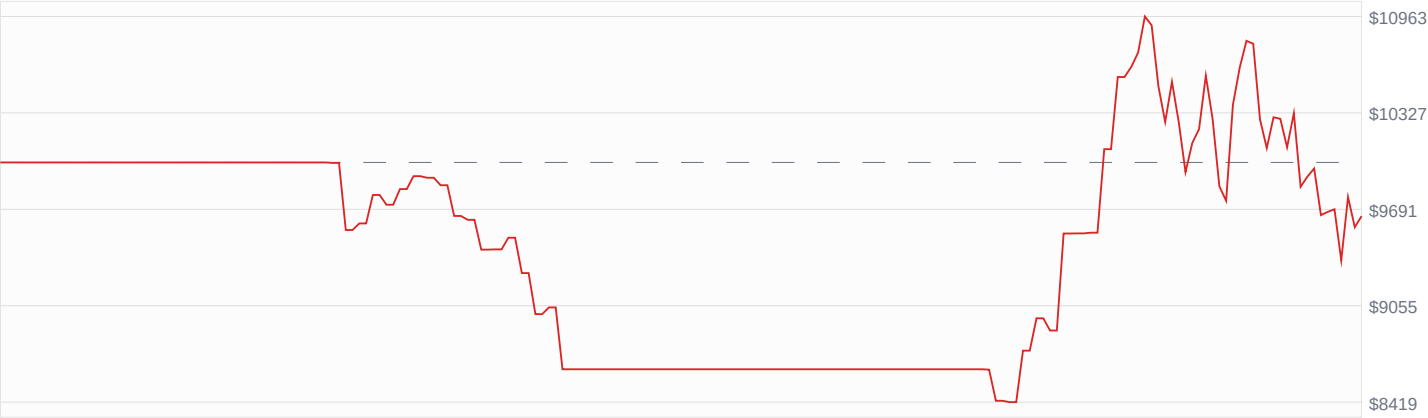




Backtest #35402 · PLMR · PLMR · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-3.57%	-0.07	50.0%	-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The PLMR GG3_MACD_Momentum backtest yielded a -3.57% ROI with a negative Sharpe of -0.07, indicating a losing strategy over the limited sample. The 50% win rate paired with a 14.67% maximum drawdown suggests the MACD momentum logic failed to filter noise effectively during this specific period. With only two trades executed, the statistical confidence is negligible, rendering these results statistically insignificant and prone to high variance. We must expand the backtest window to capture more market cycles before attempting live deployment.

ADDITIONAL METRICS

CAGR	-3.57%
Sortino Ratio	-0.05
Turnover	3.69x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$9646.01