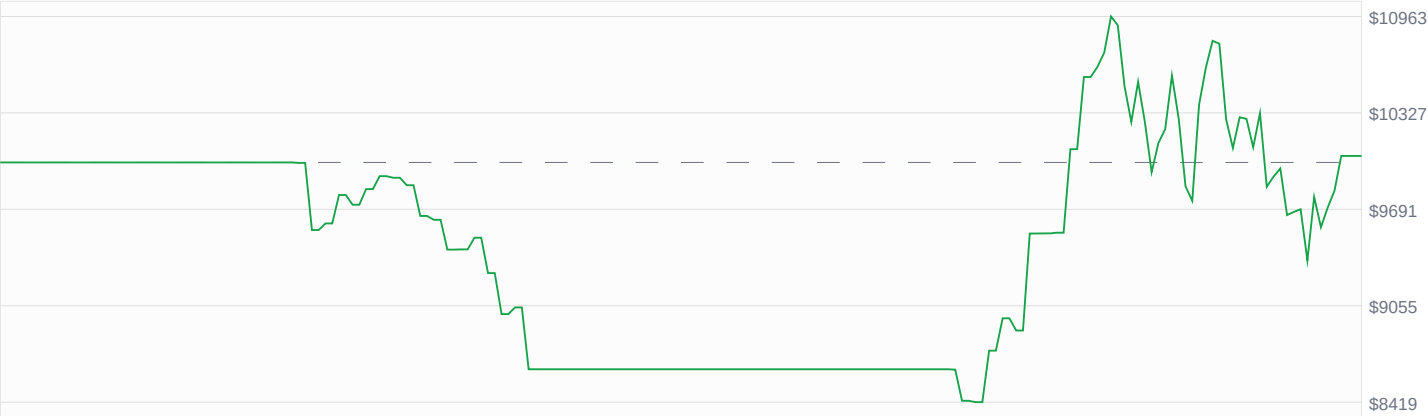




Backtest #40951 · PLMR · PLMR · GG3_MACD_Momentum (auto)

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 strategy generated a negligible 0.43% ROI with a 0.14 Sharpe ratio, indicating no statistical edge over a random walk. A 14.67% drawdown relative to the minimal gain suggests poor risk management or high volatility exposure. With only two trades, the 50% win rate is statistically meaningless, providing zero confidence in the MACD momentum logic. The sample size is too small to distinguish signal from noise, rendering the backtest inconclusive. Execute a longer historical backtest with a minimum of fifty trades to establish statistical significance before further optimization.

ADDITIONAL METRICS

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