



Backtest #40952 · PLMR · PLMR · GG3_MACD_Momentum (auto)

ROI

+0.43%

Sharpe

0.14

Win Rate

50.0%

Max Drawdown

-14.67%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The PLMR backtest shows a +0.43% ROI with only two trades, rendering the 0.14 Sharpe ratio statistically meaningless for live deployment. A 50% win rate and 14.67% drawdown suggest the GG3_MACD_Momentum logic lacks robustness on this specific ticker. Such a minimal sample size creates high variance, making the results unreliable for risk assessment. I will run a longer backtest or increase the simulation window to validate signal consistency before considering any capital allocation.

ADDITIONAL METRICS

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