



Backtest #40382 · NWFL · NWFL · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.32%	0.29	40.0%	-19.91%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The NWFL GG3_MACD_Momentum strategy generated a modest 3.32% return, but the 19.91% max drawdown heavily penalized risk-adjusted performance. With only five total trades, the 40% win rate lacks statistical significance to confirm true alpha. The 0.29 Sharpe ratio indicates that volatility consumed most of the generated gains, leaving little margin for error. This sample size is too small to distinguish skill from random noise in the momentum signals. Expand the backtest period to at least one hundred trades to establish meaningful confidence in the strategy edge.

ADDITIONAL METRICS

CAGR	3.32%
Sortino Ratio	0.27
Turnover	10.06x
Total Trades	5
Initial Capital	\$10000.00
Final Capital	\$10334.82