



Backtest #40383 · 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 strategy generated a modest 3.32% return, but the 40% win rate and 19.91% max drawdown indicate poor risk management. The low Sharpe ratio of 0.29 suggests returns do not compensate for volatility. With only five trades, statistical confidence is negligible and results are likely driven by luck rather than edge. The MACD momentum signal appears ineffective for this asset. Next step is to extend the backtest period to at least fifty trades to validate signal consistency.

ADDITIONAL METRICS

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