LATINOS TRADING

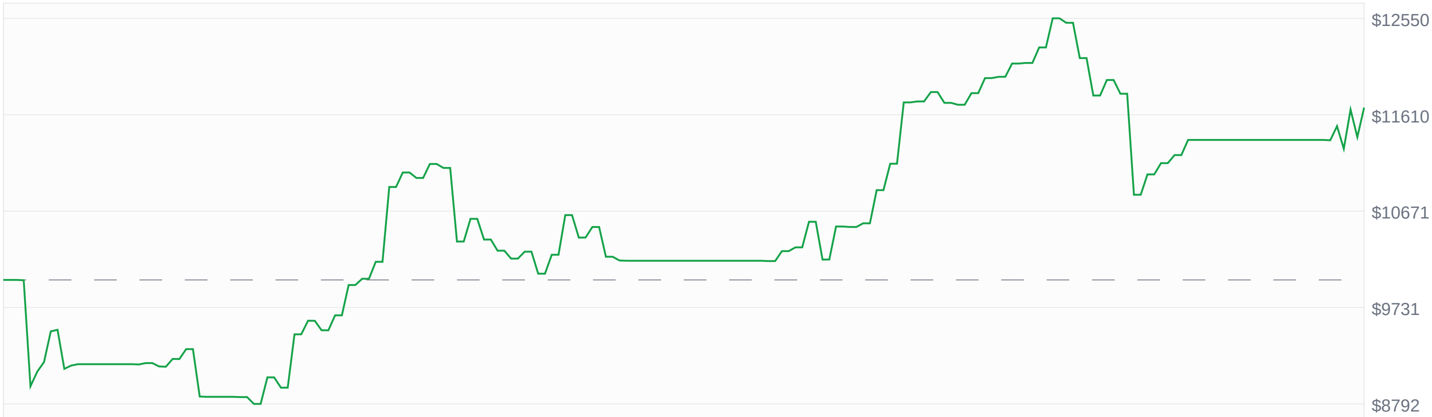
BACKTEST REPORT

Backtest #7512 · BFH · BFH · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+16.76%	0.86	50.0%	-13.70%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The provided backtest for BFH using the GG3_MACD_Momentum strategy shows a modest ROI of +16.76% and a Sharpe ratio of 0.86, indicating reasonable risk-adjusted returns. However, the sample size is critically small with only 6 total trades, severely limiting statistical confidence in these results. A 50.0% win rate alongside a 13.70% max drawdown suggests the strategy is sensitive to adverse price movements despite breaking even on trade outcomes. Given the low trade count, these metrics could easily regress to the mean, and the strategy lacks robustness validation. The immediate next step should be to run a walk-forward optimization or extend the backtest period to generate a statistically significant sample of at least 30 trades before

ADDITIONAL METRICS

CAGR	**16.76%**
Sortino Ratio	**0.67**
Turnover	**11.92x**
Total Trades	**6**
Initial Capital	**$10000.00**
Final Capital	**$11679.28**