# LATINOS TRADING

## BACKTEST REPORT

Backtest #40264 · QCRH · QCRH · GG3_MACD_Momentum (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +11.54% | 1.04 | 100.0% | -5.65% |

### EQUITY CURVE

202 sessions · starting at $10000.00


### ANALYST NOTE

Hera local LLM

The +11.54% return and 100% win rate on QCRH appear statistically insignificant due to the tiny two-trade sample, rendering the 1.04 Sharpe ratio unreliable for predictive confidence. While the modest 5.65% max drawdown suggests controlled risk per trade, the lack of losing scenarios means the strategy's true resilience remains untested. This brief success likely reflects favorable short-term price action rather than robust algorithmic edge. The primary weakness is the negligible sample size, which prevents any meaningful assessment of long-term stability or correlation risks. A concrete next step is to extend the backtest period to include at least fifty trades across varying market regimes to establish genuine statistical significance before

### ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **11.54%** |
| Sortino Ratio | **1.02** |
| Turnover | **4.16x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$11157.75** |

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