LATINOS TRADING

BACKTEST REPORT

Backtest #40265 · 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 QCRH backtest shows a perfect 100% win rate, but a sample size of only two trades renders the Sharpe ratio of 1.04 statistically insignificant and unreliable. While the 5.65% drawdown suggests acceptable risk per trade, the lack of trade frequency prevents any meaningful assessment of strategy resilience or true alpha generation. The high return of +11.54% likely reflects an overfit curve rather than sustainable edge, as the strategy failed to generate sufficient data points to validate its logic. We must expand the test period or adjust parameters to increase trade volume before deploying capital.

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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