

LATINOS TRADING

BACKTEST REPORT

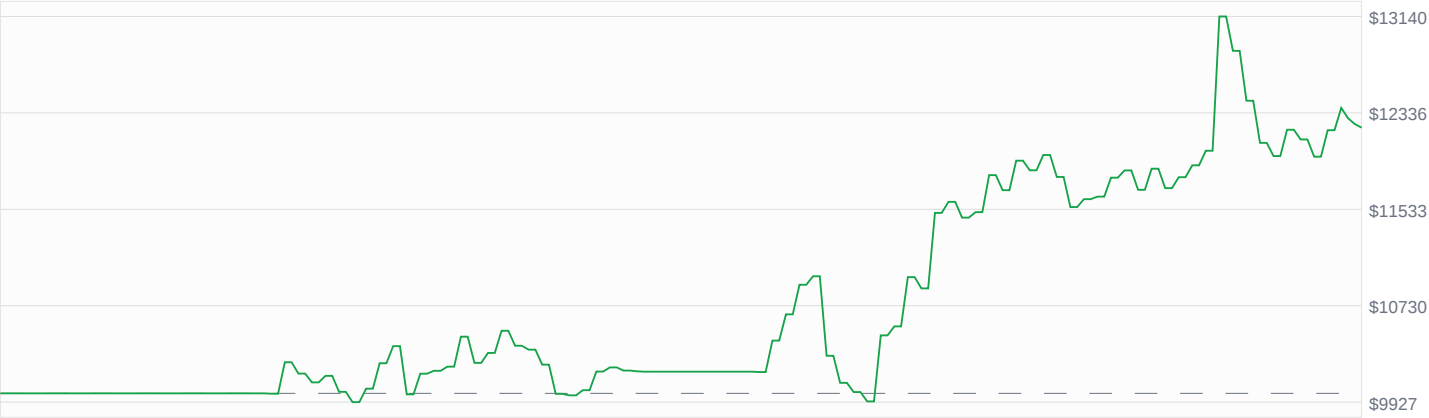


Backtest #7598 · INCY · INCY · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+22.10%	1.29	100.0%	-8.89%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a 22.10% return with a 1.29 Sharpe ratio, yet the 100% win rate across only two trades is a statistical illusion rather than proof of edge. Such a tiny sample size renders drawdown and Sharpe metrics meaningless, as a single loss would drastically alter the risk profile. The 8.89% max drawdown suggests inherent volatility that the current data fails to capture reliably. You need at least 30 trades to establish statistical confidence in the alpha generation. Expand the backtest window to validate whether this momentum signal persists across different market regimes.

ADDITIONAL METRICS

CAGR	22.10%
Sortino Ratio	0.98
Turnover	4.26x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12213.29