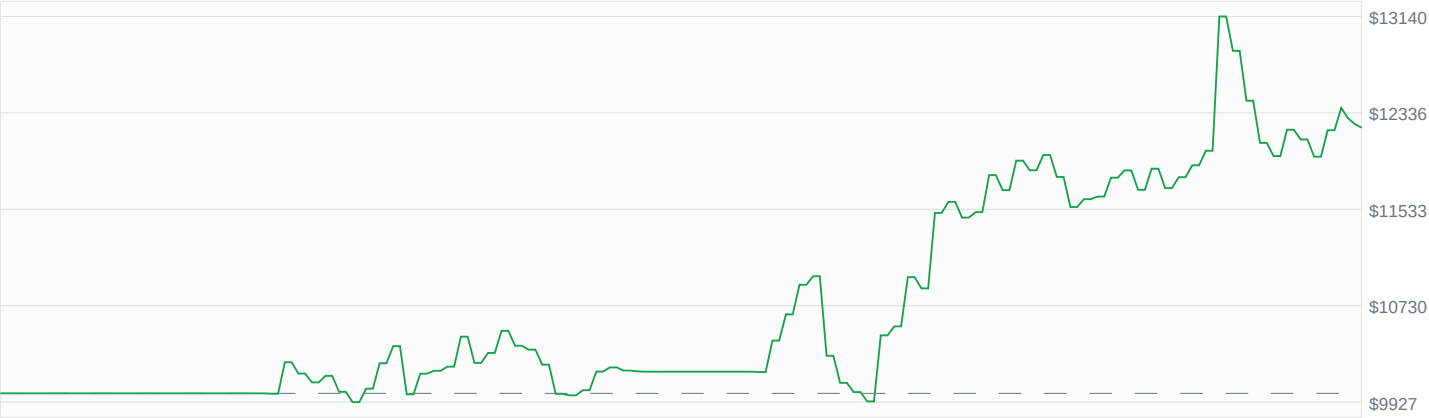




Backtest #7599 · INCY · INCY · GG3_MACD_Momentum (auto)

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

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The INCY backtest shows a +22.10% ROI and a 100% win rate, but the sample size of just two trades makes these results statistically meaningless for live deployment. A Sharpe ratio of 1.29 and an 8.89% drawdown are impressive on paper but cannot be validated with such minimal exposure. The strategy may be overfitting to a very narrow window, and the confidence in its predictive power is effectively zero. I recommend running a walk-forward analysis with at least 50–100 trades before considering any real capital allocation. Until then, this is a curiosity, not a conviction.

ADDITIONAL METRICS

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