

LATINOS TRADING

BACKTEST REPORT



Backtest #7600 · 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 100% win rate on only two trades is statistically meaningless and screams overfitting, not edge. A Sharpe of 1.29 and 22% ROI look strong, but with a sample this thin, they are pure noise masquerading as alpha. The 8.89% drawdown is misleading when the equity curve is essentially two steps. This strategy needs thousands of samples to prove it survives regime shifts and transaction costs. Next step: run a walk-forward optimization and stress-test it across at least 50 trades before considering live capital.

ADDITIONAL METRICS

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