LATINOS TRADING

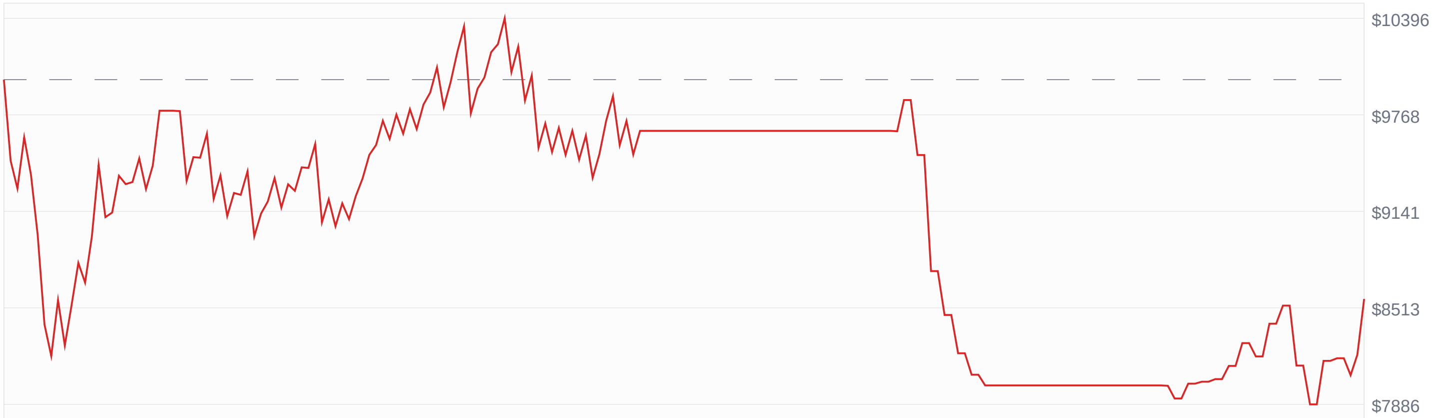
BACKTEST REPORT

Backtest #7868 · TNK · TNK · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-14.31%	-0.46	25.0%	-24.15%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The TNK backtest reveals a critically flawed strategy with only four trades, rendering all metrics statistically insignificant and highly susceptible to random variance. The negative Sharpe ratio and twenty-four percent drawdown indicate severe risk-adjusted performance failure, while a twenty-five percent win rate suggests the logic fails to capture sustained momentum. With such a minuscule sample size, any observed patterns are noise rather than signal, making the negative returns unreliable for forecasting. Immediate next steps must involve extending the simulation period to generate a statistically robust dataset before any further optimization. Until then, this strategy must be considered invalid for live deployment.

ADDITIONAL METRICS

CAGR	**-14.31%**
Sortino Ratio	**-0.29**
Turnover	**7.35x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$8571.26**