LATINOS TRADING

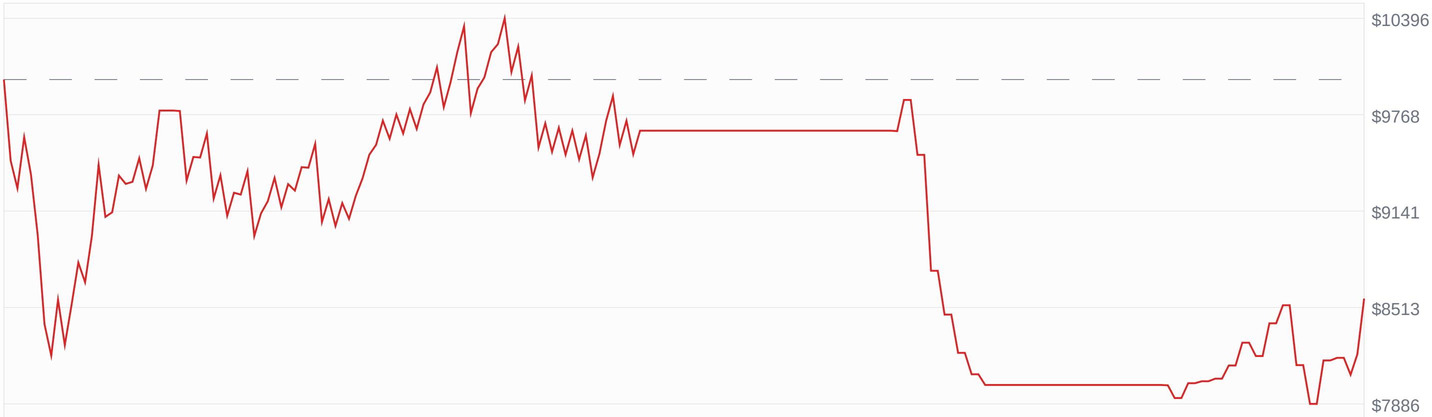
BACKTEST REPORT

Backtest #41014 · 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 GG3_MACD_Momentum backtest failed to generate alpha, delivering a negative 14.31% ROI and a subzero Sharpe ratio of -0.46. The strategy exhibited poor risk management, with a 24.15% maximum drawdown and a weak 25% win rate, indicating that momentum signals often triggered losses. Statistical confidence is negligible given the extremely small sample size of only four trades, making these results anecdotal rather than indicative of true edge. The MACD momentum logic likely suffered from high transaction costs or adverse volatility in this specific asset class. A concrete next step is to expand the historical dataset to at least one hundred trades and optimize entry thresholds to filter out low-confidence signals.

ADDITIONAL METRICS

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