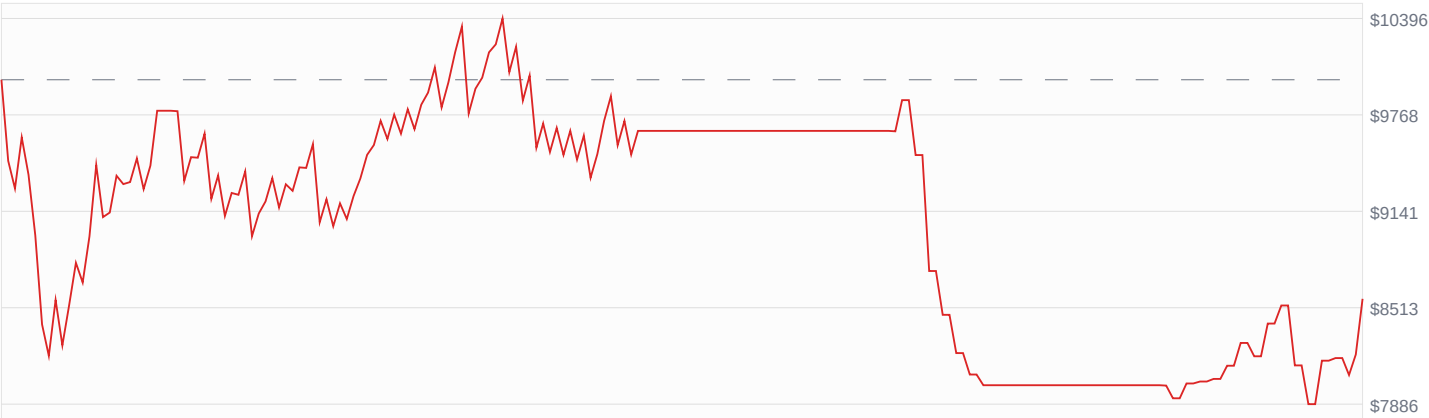




Backtest #53783 · TNK · TNK · GG3_MACD_Momentum (auto)

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

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The TNK GG3_MACD_Momentum backtest reveals severe structural failure, evidenced by a negative Sharpe ratio and a dismal 25% win rate across only four trades. With a maximum drawdown exceeding 24%, the strategy suffers from excessive risk during periods of momentum divergence rather than trend confirmation. Such a limited sample size yields statistically insignificant results, rendering any conclusion about the strategy's long-term viability premature and highly unreliable. Immediate next steps involve expanding the lookback period to capture more market regimes and refining entry filters to reduce false signals. This approach is for educational analysis only and does not constitute investment advice.

ADDITIONAL METRICS

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