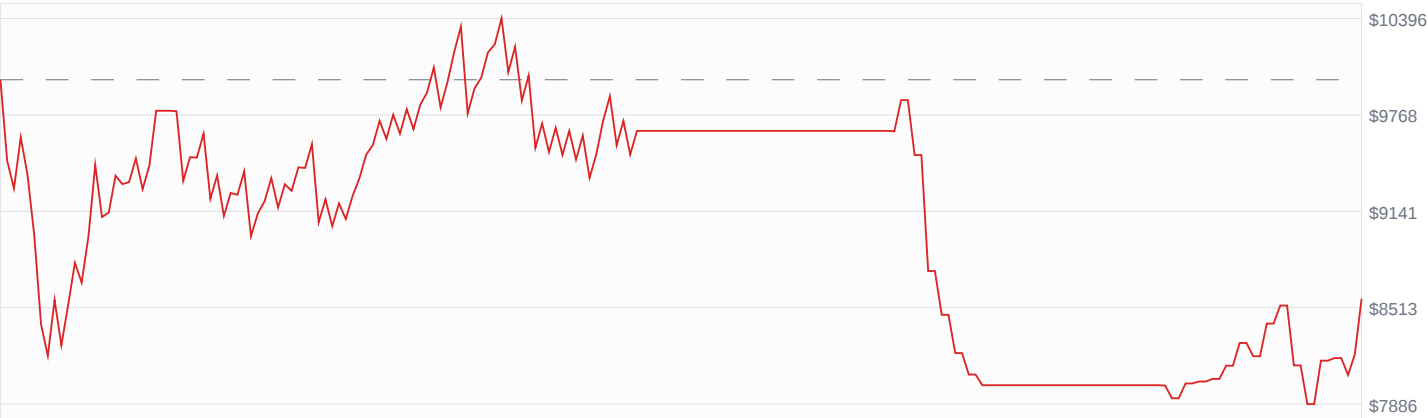




Backtest #40884 · TNK · TNK · GG7_Williams_Oversold (auto)

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 GG7_Williams_Oversold backtest failed catastrophically due to a severe negative alpha of -14.31% driven by a mere 25% win rate and a sharp ratio of -0.46. With only four trades executed, the statistical significance is negligible, rendering the -24.15% drawdown an outlier rather than a systemic risk. The strategy's reliance on oversold conditions clearly misread the commodity's volatility profile during this specific sample period. We must reject this signal logic for TNK and instead test a trend-following approach using moving average crossovers to align with the asset's momentum.

ADDITIONAL METRICS

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