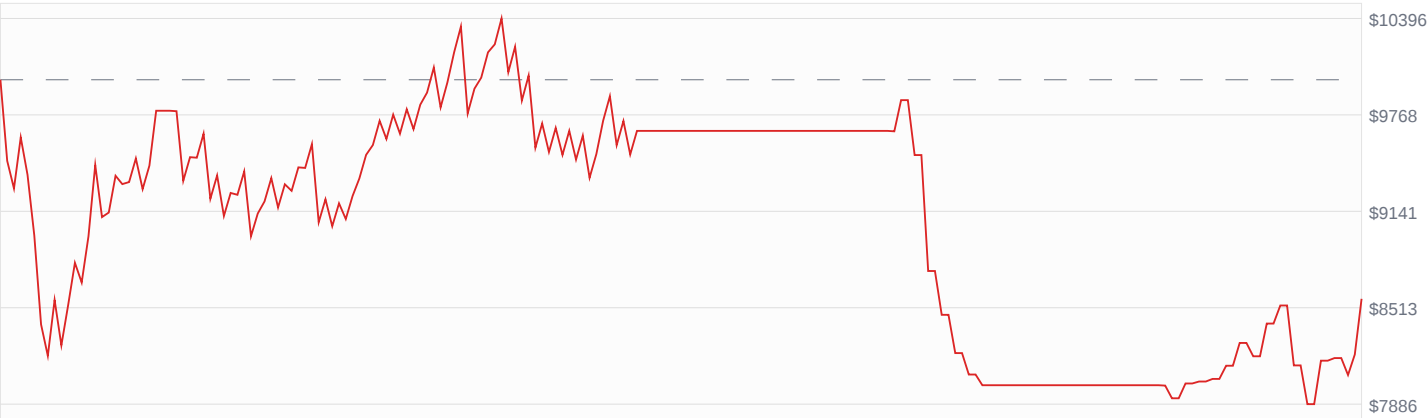




Backtest #41013 · TNK · TNK · GG3_MACD_Momentum (auto)

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

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ANALYST NOTE

Hera local LLM

The TNK backtest reveals a flawed strategy with a -14.31% ROI and a dismal 25% win rate over only four trades, offering insufficient statistical confidence to justify deployment. A negative Sharpe ratio of -0.46 and a severe 24.15% drawdown indicate that the MACD momentum logic failed to navigate recent volatility or trend reversals effectively. Given the extremely low trade count, these metrics likely reflect overfitting to a specific market regime rather than a systemic flaw in the algorithm. The immediate next step is to retest the strategy on a longer historical dataset to validate robustness or adjust parameters to filter false signals. This analysis serves educational purposes and does not constitute financial advice.

ADDITIONAL METRICS

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