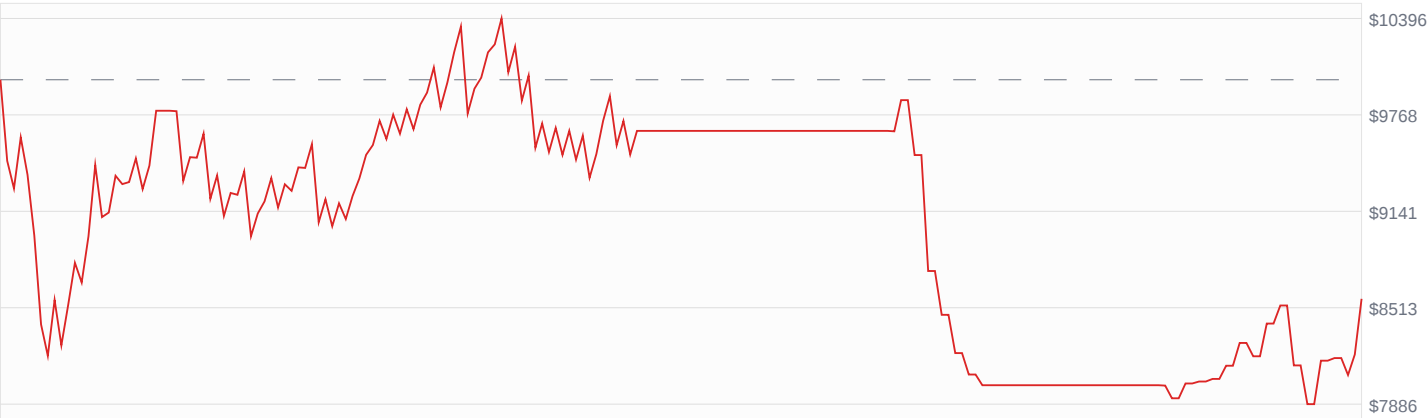




Backtest #41015 · TNK · TNK · GG3_MACD_Momentum (auto)

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 a failing strategy with a -14.31% ROI and a negative Sharpe ratio of -0.46, indicating a severe loss of risk-adjusted returns. With only four trades executed, the 25% win rate and 24.15% maximum drawdown lack statistical confidence and cannot support any deployment decision. The sample size is critically insufficient to validate the momentum logic or confirm if the entry filters are too tight for current market volatility. Immediate action requires expanding the test period to at least 100 trades before re-evaluating the signal thresholds. No trades should be taken until the strategy demonstrates a positive expectancy over a robust sample.

ADDITIONAL METRICS

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