



Backtest #40267 · KO · KO · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.47%	1.30	75.0%	-5.60%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +14.47% return with a 75% win rate and 1.30 Sharpe ratio suggests strong short-term mean reversion efficiency on KO. However, the maximum drawdown of 5.60% is acceptable but warrants monitoring for volatility spikes. The primary weakness is the extremely low sample size of only four trades, which renders the statistical confidence negligible and likely overfits to recent price action. This small dataset prevents any reliable assessment of tail risk or long-term strategy robustness. The immediate next step is to extend the backtesting period to include at least fifty trades to establish a statistically significant performance baseline.

ADDITIONAL METRICS

CAGR	14.47%
Sortino Ratio	1.30
Turnover	8.16x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$11450.65