



Backtest #6705 · KO · KO · GG3_MACD_Momentum (auto)

ROI

+3.36%

Sharpe

0.37

Win Rate

50.0%

Max Drawdown

-8.29%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

This KO backtest shows minimal alpha generation with a marginal ROI of 3.36% and a low Sharpe ratio of 0.37, indicating poor risk-adjusted returns. The 50% win rate across only four trades offers no statistical significance, making the 8.29% max drawdown disproportionately dangerous for such a small sample. The strategy fails to demonstrate consistent edge, likely capturing noise rather than true momentum. Immediate next steps require expanding the dataset to hundreds of trades to validate signal robustness and reduce variance. Until then, the setup remains unproven and unsuitable for live capital deployment.

ADDITIONAL METRICS

CAGR	3.36%
Sortino Ratio	0.36
Turnover	7.79x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10339.12