



Backtest #6709 · 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

The strategy captured modest alpha with a positive ROI, yet the Sharpe ratio of 0.37 indicates poor risk-adjusted returns relative to the 8.29% drawdown. A win rate of exactly 50% confirms the signals lack edge, a conclusion heavily undermined by the critical limitation of only four total trades. This sample size offers negligible statistical significance, rendering the results indistinguishable from random noise rather than a repeatable edge. Future development must focus on expanding the dataset to hundreds of trades to validate any theoretical momentum edge.

ADDITIONAL METRICS

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