



Backtest #40526 · COF · COF · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-5.76%	-0.22	25.0%	-19.81%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The COF GG5 Stochastic Oversold strategy failed decisively, delivering a negative ROI of -5.76% and a Sharpe ratio of -0.22. With only four trades executed, the sample size is too small to establish statistical significance, and the 25% win rate combined with a 19.81% drawdown suggests poor risk management during this specific market phase. The aggressive entry logic likely triggered losses during a broader downtrend where oversold conditions failed to reverse price action. We must validate the signal thresholds against a larger historical dataset before considering deployment. The next step is to run a comparative backtest excluding trades where the broader trend was bearish to filter false signals.

ADDITIONAL METRICS

CAGR	-5.76%
Sortino Ratio	-0.14
Turnover	7.35x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$9426.63