



Backtest #52305 · COF · COF · GG3_MACD_Momentum (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 GG3_MACD_Momentum backtest shows a clear failure with a negative 5.76% ROI and a poor 25% win rate across only four trades. Such a small sample size renders the Sharpe ratio of -0.22 statistically insignificant and the 19.81% drawdown unrepresentative of long-term performance. The strategy likely suffers from overfitting to recent volatility or poor parameter alignment with current COF price action. We must expand the sample size by testing adjacent timeframes or symbols before deploying capital. Proceed to a walk-forward analysis on a larger dataset to validate any potential edge.

ADDITIONAL METRICS

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