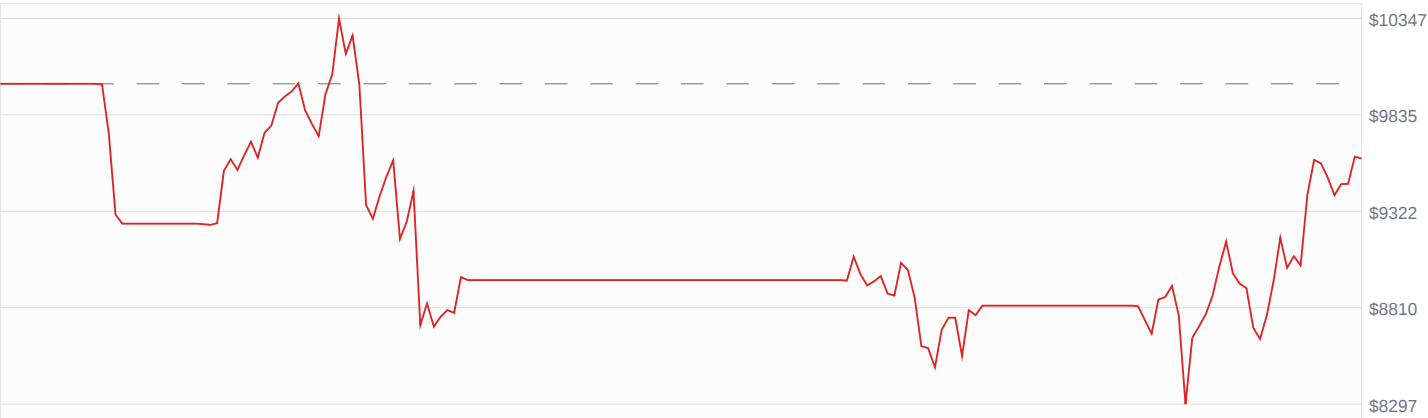




Backtest #28618 · COF · COF · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-4.00%	-0.13	25.0%	-19.81%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The COF backtest reveals a severely flawed strategy, evidenced by a negative ROI of -4.00% and a dismal Sharpe ratio of -0.13. A win rate of only 25% indicates the model fails to identify viable entry points consistently. Critically, a sample size of just four trades offers negligible statistical confidence for any decision-making. The substantial 19.81% max drawdown further highlights excessive risk relative to the poor returns. Next, re-evaluate the signal generation logic to filter out low-probability setups before retesting.

ADDITIONAL METRICS

CAGR	-4.00%
Sortino Ratio	-0.08
Turnover	7.37x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$9602.56