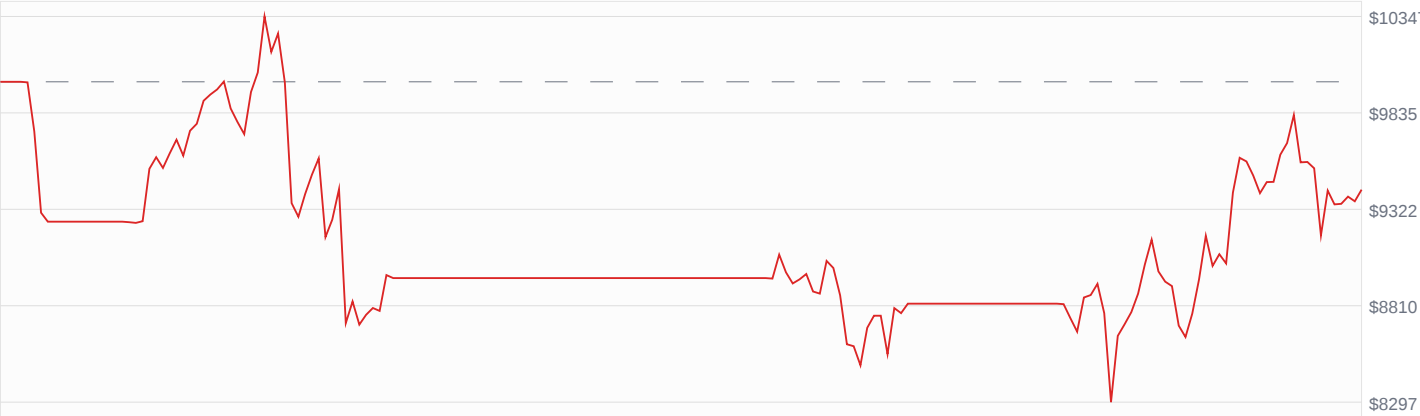




Backtest #39146 · COF · COF · GG3_MACD_Momentum (auto)

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 GG3 MACD momentum strategy on COF failed catastrophically, delivering a -5.76% ROI with a Sharpe ratio of -0.22 across only four trades. A 25% win rate and 19.81% maximum drawdown indicate severe overfitting or a regime mismatch rather than a robust alpha source. Such a sparse sample size provides zero statistical confidence that these results reflect the true underlying performance of the system. The strategy requires immediate parameter optimization or a switch to a higher time interval before live deployment.

ADDITIONAL METRICS

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