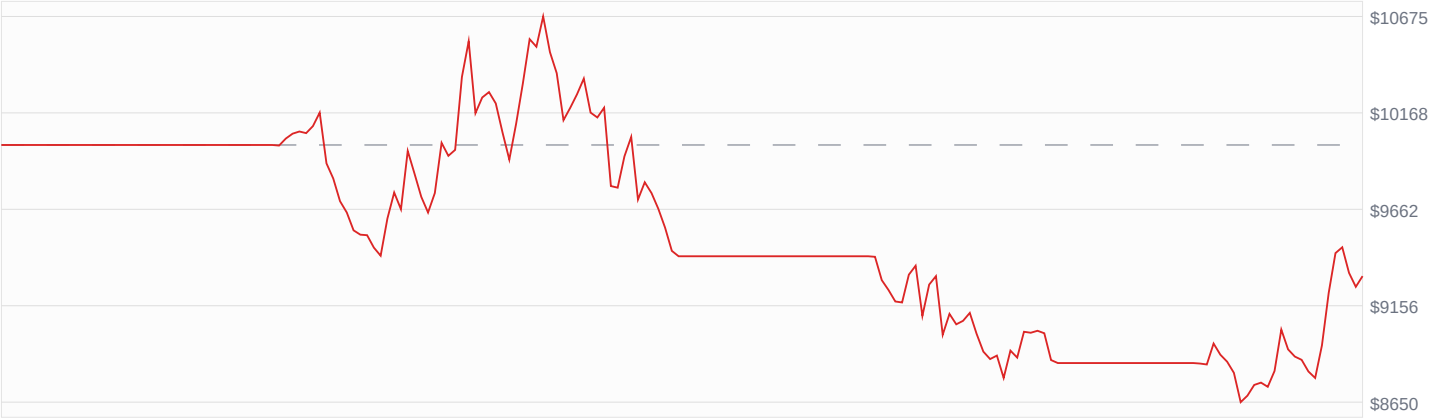




Backtest #2481 · TOWN · TOWN · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-6.91%	-0.45	33.3%	-18.97%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest on TOWN shows a net loss of 6.91% with a Sharpe of -0.45 and an 18.97% drawdown, indicating poor risk-adjusted returns. A 33.3% win rate across only three trades offers negligible statistical confidence, making the results indistinguishable from random noise. The strategy failed to generate consistent alpha, and the high drawdown relative to total trades suggests significant vulnerability to adverse price movements. To improve reliability, expand the backtest window to increase sample size and validate whether the negative expectancy persists across different market regimes.

ADDITIONAL METRICS

CAGR	-6.91%
Sortino Ratio	-0.36
Turnover	5.59x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9311.55