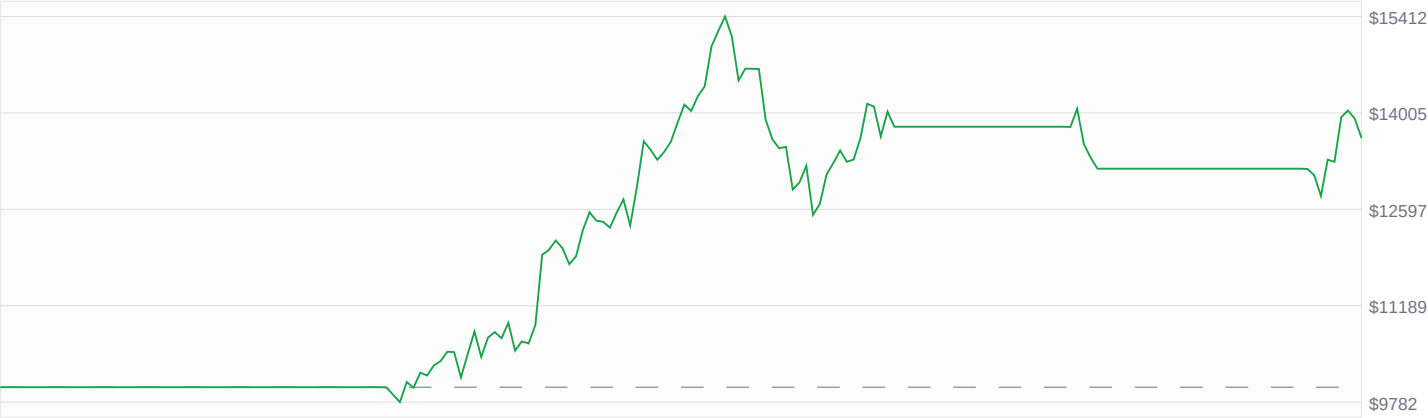




Backtest #27926 · OXY · OXY · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+36.34%	1.62	66.7%	-18.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +36.34% ROI and 1.62 Sharpe ratio signal strong trend capture but the three-trade sample is statistically negligible, rendering the 66.7% win rate vulnerable to variance. While the 18.80% drawdown is manageable, the lack of trade frequency prevents robust stress testing against regime shifts. This performance likely reflects favorable tailwinds rather than superior edge. Expand the backtest window and instrument set to increase statistical confidence.

ADDITIONAL METRICS

CAGR	36.34%
Sortino Ratio	1.23
Turnover	7.76x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13637.76