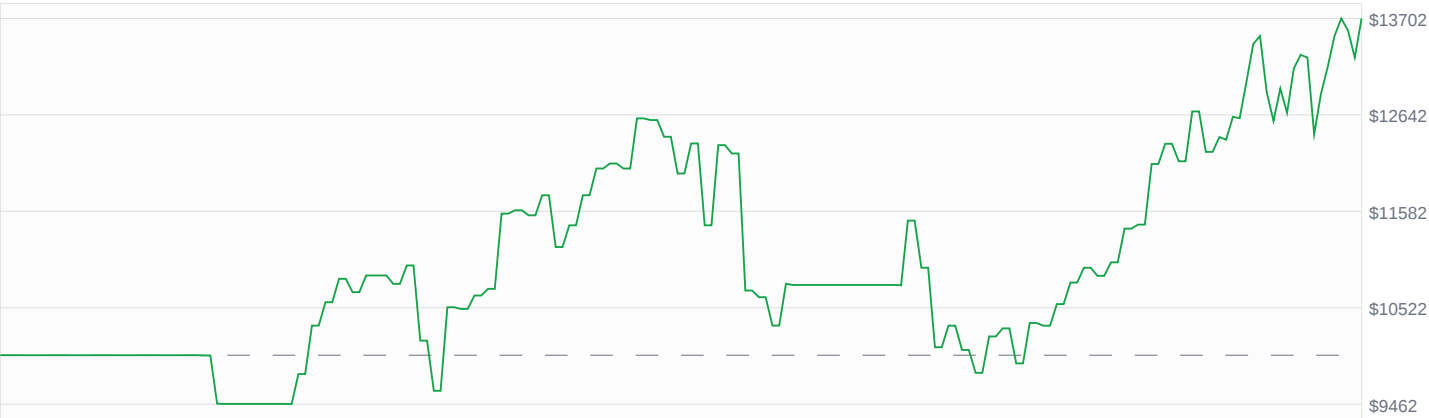




Backtest #27979 · PAYS · PAYS · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+36.98%	1.22	66.7%	-20.42%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a +36.98% ROI and 1.22 Sharpe ratio with a 66.7% win rate, yet only three trades were executed. This tiny sample size renders the positive results statistically insignificant and prone to overfitting. The 20.42% maximum drawdown is unacceptably high for the limited trade count, indicating severe risk concentration. Confidence in the alpha is near zero due to insufficient data to prove robustness across market cycles. The necessary next step is to expand the backtest window and increase trade volume for reliable statistical validation.

ADDITIONAL METRICS

CAGR	36.98%
Sortino Ratio	1.04
Turnover	6.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13702.30