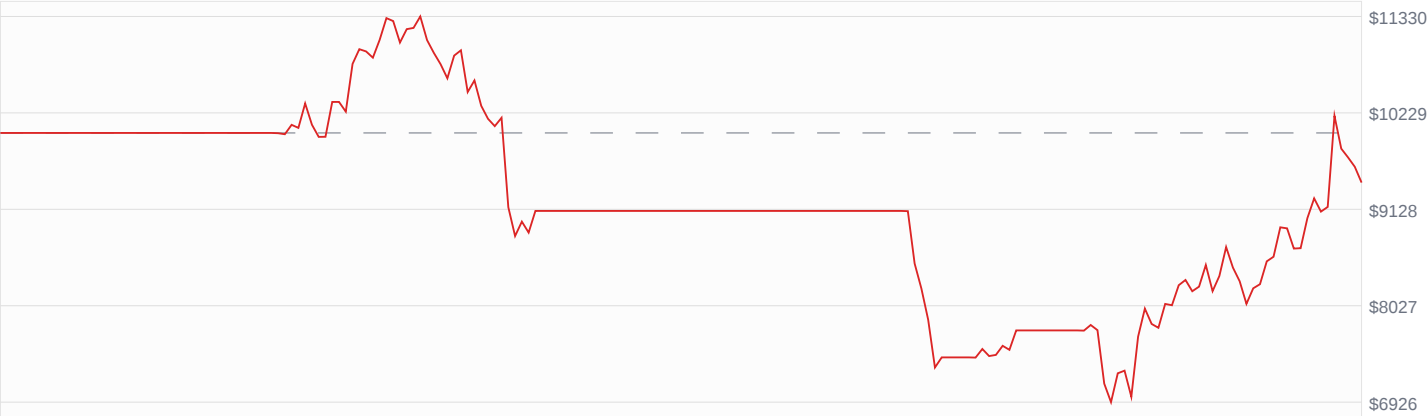




Backtest #28169 · ICFI · ICFI · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-5.70%	-0.05	50.0%	-38.87%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG4_Bollinger_Squeeze on ICFI yielded a -5.70% ROI with a negligible -0.05 Sharpe ratio, indicating pure noise. The 50% win rate across only four trades lacks statistical significance and cannot establish edge reliability. A 38.87% drawdown is unacceptable for any systematic strategy, exposing capital to undue risk. Further optimization on this symbol is unjustified until the sample size expands to validate signal robustness.

ADDITIONAL METRICS

CAGR	-5.70%
Sortino Ratio	-0.03
Turnover	6.80x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$9433.27