



Backtest #28434 · EVTC · EVTC · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-17.22%	-0.68	33.3%	-28.21%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVTC GG4_Bollinger_Squeeze strategy generated a -17.22% return with a -0.68 Sharpe and 28.21% max drawdown across only three trades, rendering the 33.3% win rate statistically insignificant. This tiny sample size precludes any meaningful confidence in the edge, suggesting results are likely noise rather than a robust alpha source. The high drawdown relative to trade count indicates poor risk-adjusted performance and potential overfitting to recent volatility. Immediate next step is expanding the backtest window with a larger dataset to verify signal reliability before considering live deployment.

ADDITIONAL METRICS

CAGR	-17.22%
Sortino Ratio	-0.38
Turnover	5.20x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$8280.78