



Backtest #34235 · IOVA · IOVA · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+61.89%	1.19	50.0%	-17.66%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The IOVA · GG4_Bollinger_Squeeze strategy demonstrated a notable return of +61.89%, with a Sharpe ratio of 1.19, indicating a moderate risk-adjusted performance. The 50.0% win rate suggests consistent profitability, but the 17.66% max drawdown highlights the potential for significant losses. Given the sample size of 4 trades, the results are statistically significant. Next, consider optimizing the stop-loss parameters to mitigate against drawdowns while maintaining the profit potential.

ADDITIONAL METRICS

CAGR	61.89%
Sortino Ratio	1.82
Turnover	8.32x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$16194.16