



Backtest #34483 · GOLD · GOLD · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+23.95%	0.82	50.0%	-41.23%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GOLD Bollinger Squeeze backtest delivered a +23.95% return, yet the 50% win rate and 0.82 Sharpe indicate mediocre risk-adjusted performance driven by a minuscule sample of just four trades. The catastrophic 41.23% maximum drawdown reveals extreme tail risk inherent in this setup, suggesting the strategy is highly volatile rather than robust. Such a low trade count lacks statistical significance, making any performance metric unreliable and prone to overfitting noise rather than capturing true alpha. Consequently, deploying live capital here is premature without expanding the dataset through longer lookback periods to validate consistency. The immediate next step is to run a fresh backtest with an extended historical window to assess

ADDITIONAL METRICS

CAGR	23.95%
Sortino Ratio	0.73
Turnover	9.13x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$12399.02