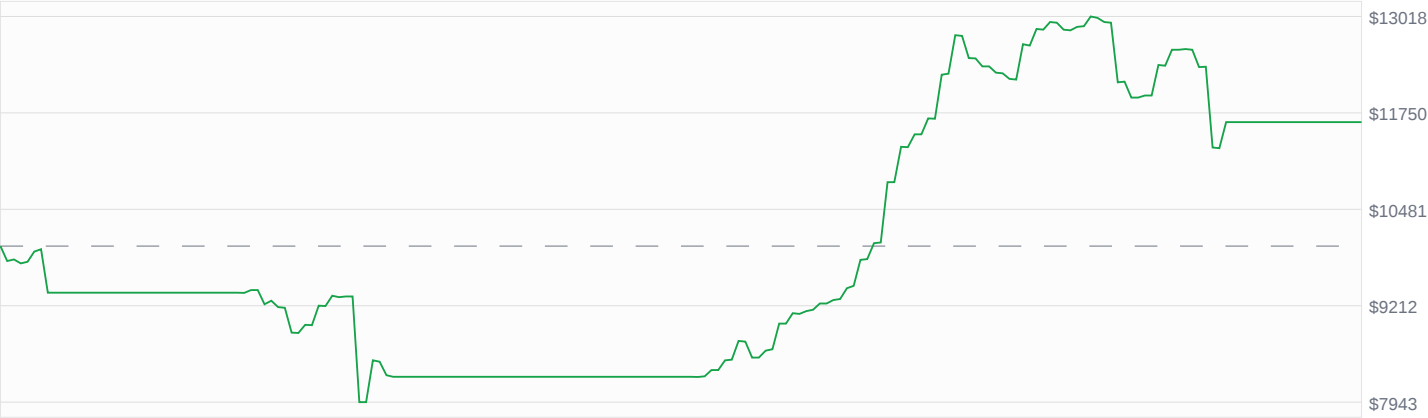




Backtest #34682 · MAX · MAX · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+16.28%	0.79	33.3%	-15.80%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The MAX GG4_Bollinger_Squeeze backtest shows a +16.28% ROI but reveals severe fragility with only three trades and a 33.3% win rate. A Sharpe ratio of 0.79 and a 15.80% drawdown indicate the signal logic lacks statistical confidence and suffers from high volatility exposure. The strategy effectively captured a single asymmetric move but failed to filter out false breakouts, resulting in significant capital erosion during drawdowns. Given the minimal sample size, these metrics are likely noisy outliers rather than reliable indicators of future performance. The next step is to expand the lookback period and tighten entry filters to reduce trade frequency while improving consistency.

ADDITIONAL METRICS

CAGR	16.28%
Sortino Ratio	0.54
Turnover	5.70x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11628.10