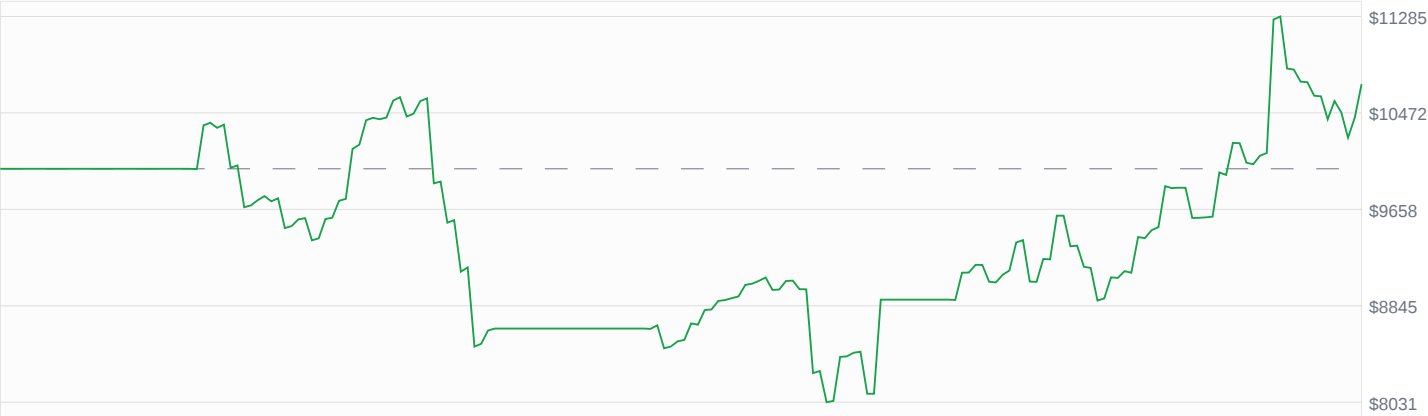




Backtest #34780 · ICFI · ICFI · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+7.11%	0.43	66.7%	-22.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The ICFI Bollinger Squeeze backtest shows promising win rate metrics but suffers from low statistical confidence due to only three trades. While the 66.7% win rate is strong, the +7.11% ROI and 22.80% max drawdown indicate high volatility relative to the small sample, limiting the strategy's reliability. The modest Sharpe ratio of 0.43 suggests that returns are not adequately risk-adjusted for institutional standards. To validate this signal logic, we must run a broader backtest over a longer historical period to increase trade volume and stabilize performance metrics.

ADDITIONAL METRICS

CAGR	7.11%
Sortino Ratio	0.33
Turnover	5.58x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10713.73