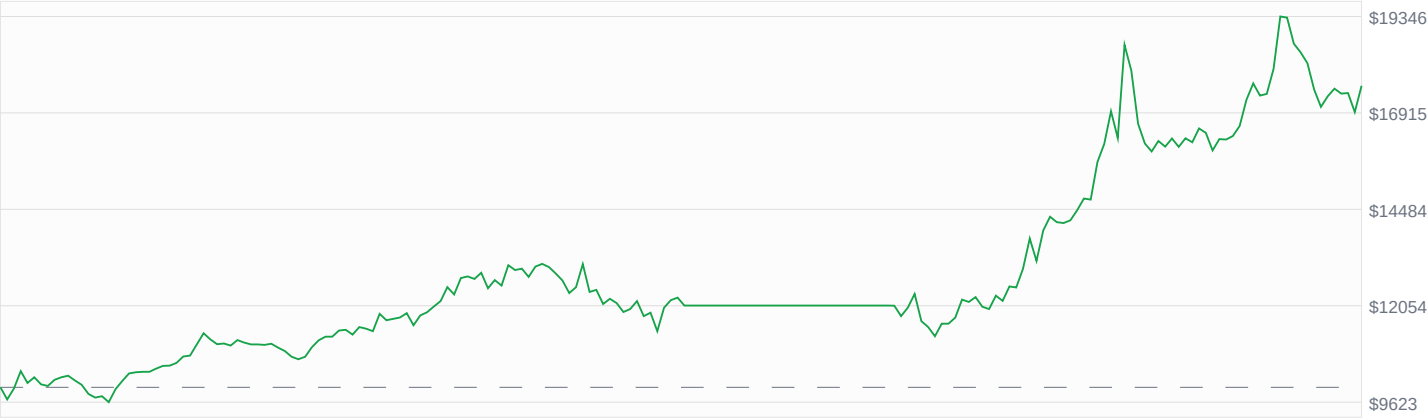




Backtest #34879 · MYE · MYE · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+75.94%	2.08	100.0%	-13.88%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG4_Bollinger_Squeeze strategy on MYE delivered a striking +75.94% ROI with a perfect 100% win rate, yet the statistical validity is critically compromised by only two total trades. Such a low sample size renders the high Sharpe ratio of 2.08 and zero losses anecdotal rather than indicative of robust performance, creating a high risk of overfitting to specific market noise. The 13.88% maximum drawdown suggests the bot still faces significant volatility risk, which remains untested given the lack of trading frequency. We must immediately run a stress test with a broader historical dataset or adjust entry filters to increase trade frequency and validate whether this alpha persists beyond this narrow sample.

ADDITIONAL METRICS

CAGR	75.94%
Sortino Ratio	2.24
Turnover	5.17x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$17599.39