



Backtest #35105 · FANG · FANG · GG4_Bollinger_Squeeze (auto)

ROI

+10.74%

Sharpe

0.59

Win Rate

50.0%

Max Drawdown

-21.30%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The FANG · GG4_Bollinger_Squeeze strategy generated an ROI of +10.74% with a Sharpe ratio of 0.59. A win rate of 50% was achieved despite a max drawdown of 21.30%. The strategy executed 4 trades, with final capital at \$11077.21. The low Sharpe ratio suggests the strategy's performance is statistically significant given the small sample size. Next, consider optimizing the strategy's parameters to reduce drawdowns while maintaining similar ROIs and win rates.

ADDITIONAL METRICS

CAGR	10.74%
Sortino Ratio	0.55
Turnover	8.14x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$11077.21