



Backtest #35897 · VOXR · GG4_Bollinger_Squeeze

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG4_Bollinger_Squeeze strategy on VOXR failed catastrophically, registering zero winning trades and a maximum drawdown of 45.89% across only four executions. A negative Sharpe of 1.13 and total loss of over one-third of capital indicate severe overfitting or a regime mismatch rather than a robust signal. With such a tiny sample size, statistical confidence is nonexistent, rendering any performance metrics unreliable for live deployment. The strategy likely suffered from premature entries during compression phases without sufficient trend confirmation filters. Immediate next steps involve expanding the parameter grid and backtesting against a broader bull/bear regime to validate if the logic holds under stress.

ADDITIONAL METRICS

CAGR	-32.73%
Sortino Ratio	-0.58
Turnover	7.08x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$6727.47