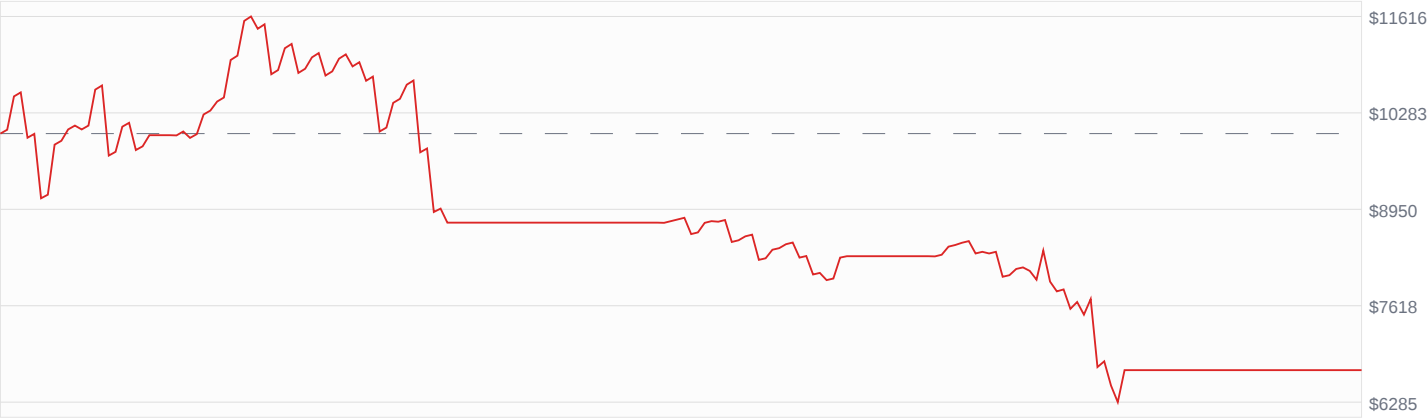




Backtest #38119 · VOXR · GG4_Bollinger_Squeeze

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 with zero winning trades and a 45.89% drawdown, rendering the negative Sharpe ratio of -1.13 meaningless in isolation. Only four trades occurred, creating insufficient statistical power to distinguish between random noise and genuine strategy flaws, so we cannot yet claim robustness. The approach likely misidentified the Bollinger Squeeze as a breakout signal during a prolonged consolidation or downtrend phase. We must broaden the test parameters to include stop-loss logic or switch to a volatility-based mean reversion filter before redeploying capital.

ADDITIONAL METRICS

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