



Backtest #39321 · FSBC · FSBC · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.23%	1.01	50.0%	-8.47%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The FSBC GG4_Bollinger_Squeeze backtest shows a 14.23% return, yet the 50% win rate and 1.01 Sharpe ratio indicate marginal edge. With only two trades executed, statistical noise dominates the results, rendering the 8.47% drawdown meaningless for risk assessment. Confidence in this strategy is effectively zero given the insufficient sample size to validate signal reliability or robustness. We must immediately expand the backtest window to capture multiple market cycles and verify if the squeeze logic holds.

ADDITIONAL METRICS

CAGR	14.23%
Sortino Ratio	0.77
Turnover	4.07x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$11422.89