



Backtest #40242 · ORRF · ORRF · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+16.83%	1.17	66.7%	-8.04%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a +16.83% return with a 1.17 Sharpe ratio, suggesting positive risk-adjusted performance. However, the 8.04% max drawdown indicates significant volatility during losing streaks. The 66.7% win rate is misleading due to the tiny sample size of only three trades, which provides negligible statistical confidence. This small dataset is insufficient to validate the Bollinger Squeeze logic for ORRF. The immediate next step is to extend the backtest period to include at least fifty trades to establish statistical significance.

ADDITIONAL METRICS

CAGR	16.83%
Sortino Ratio	1.29
Turnover	6.19x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11686.98