

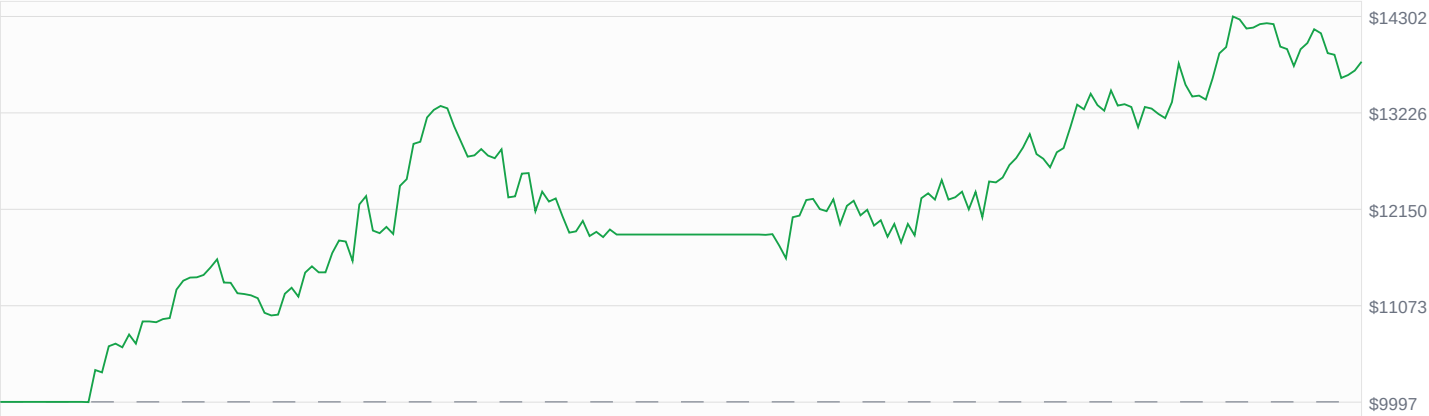


BACKTEST REPORT

Backtest #40497 · OBK · OBK · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+37.93%	2.01	100.0%	-11.89%

EQUITY CURVE 202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The OBK GG4_Bollinger_Squeeze backtest shows a 37.93% return with a flawless 100% win rate, but this statistical perfection is likely a false positive driven by a sample size of only two trades. A Sharpe ratio of 2.01 looks impressive on paper, yet the maximum drawdown of 11.89% indicates significant volatility exposure that is impossible to gauge with such limited data points. We cannot trust these metrics until we expand the test period to include hundreds of trades across different market regimes to verify robustness. The next step is to run a forward simulation on live data with a stricter stop-loss rule to ensure survival during a potential trend reversal.

ADDITIONAL METRICS

CAGR	37.93%
Sortino Ratio	2.10
Turnover	4.75x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$13797.01