



Backtest #40667 · MYE · MYE · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+73.36%	2.06	100.0%	-13.88%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy captured a substantial ROI of +73.36% with a Sharpe ratio of 2.06, indicating strong risk-adjusted returns during the testing period. However, the 100% win rate is entirely illusory due to a sample size of only two trades, which provides zero statistical confidence for future performance. The 13.88% max drawdown suggests significant volatility exposure that was not adequately managed by the current parameters. We need to expand the backtest window to include at least fifty trades to validate the signal logic. This expansion will determine if the Bollinger Squeeze logic is robust or merely a product of short-term luck.

ADDITIONAL METRICS

CAGR	73.36%
Sortino Ratio	2.23
Turnover	5.12x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$17341.23