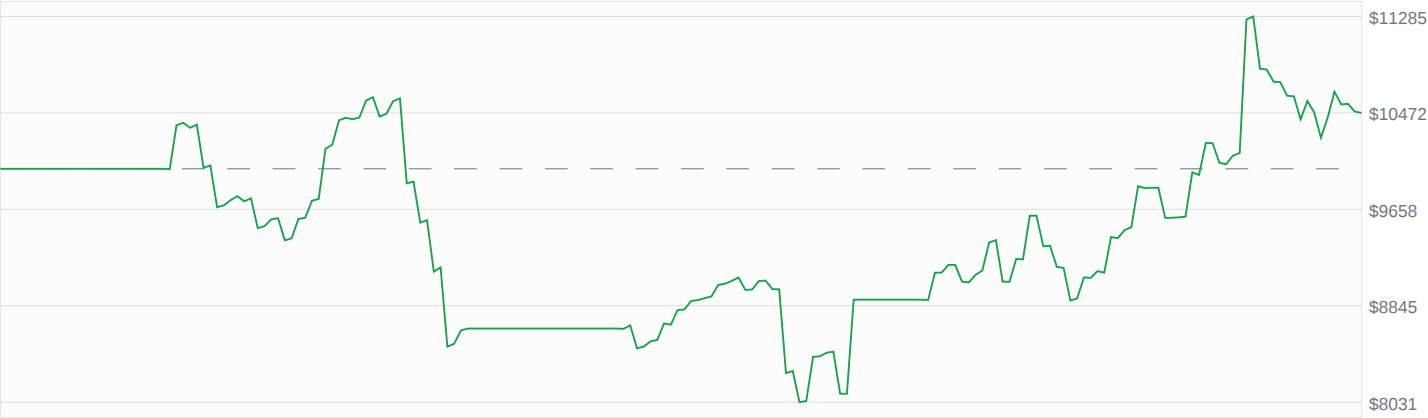




Backtest #43985 · ICFI · ICFI · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+4.68%	0.34	66.7%	-22.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The ICFI Bollinger Squeeze test shows a 4.68% ROI with a 66.7% win rate, yet the 0.34 Sharpe ratio and 22.80% drawdown reveal excessive volatility relative to gains. Statistical confidence is critically low due to only three trades, making these metrics unreliable for live deployment. The strategy likely failed to filter false breakouts, as evidenced by the significant capital erosion. We must expand the sample size before optimizing parameters or increasing position sizing.

ADDITIONAL METRICS

CAGR	4.68%
Sortino Ratio	0.27
Turnover	5.56x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10471.37