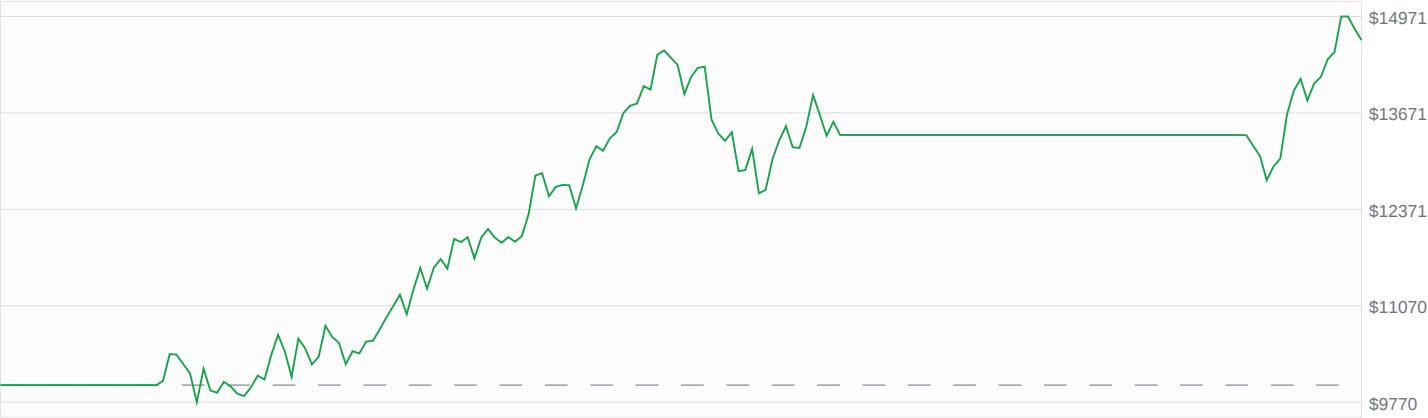




Backtest #44728 · COP · COP · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+46.48%	2.05	100.0%	-12.87%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a strong 46.48% return with a 2.05 Sharpe ratio, indicating efficient risk-adjusted performance during the test period. However, the 100% win rate across only two trades is statistically insignificant and likely reflects a sample size too small to validate consistent edge. The 12.87% maximum drawdown suggests meaningful downside exposure that the limited sample does not fully characterize. A concrete next step is to extend the backtest window to include at least fifty trades to establish reliable confidence in the strategy's robustness.

ADDITIONAL METRICS

CAGR	46.48%
Sortino Ratio	1.68
Turnover	5.14x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14652.89