



Backtest #44978 · IOVA · IOVA · GG4_Bollinger_Squeeze (auto)

ROI

+70.16%

Sharpe

1.26

Win Rate

33.3%

Max Drawdown

-15.85%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +70.16% ROI on IOVA looks impressive but is statistically meaningless due to only three trades. A 33.3% win rate indicates the strategy relies heavily on large outlier gains rather than consistent edge, making it fragile against market shifts. The 1.26 Sharpe ratio is inflated by this tiny sample size and does not reflect true risk-adjusted performance. The 15.85% max drawdown is acceptable, but with such low trade frequency, you cannot validate the strategy's robustness. Next step: extend the backtest period to at least 50 trades to establish statistical significance before considering any live deployment.

ADDITIONAL METRICS

CAGR	70.16%
Sortino Ratio	1.91
Turnover	6.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$17020.73