



Backtest #53214 · ORRF · ORRF · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+16.83%	1.17	66.7%	-8.04%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The ORRF GG4 Bollinger Squeeze strategy delivered a +16.83% return, but statistical significance is negligible given only three trades. A 66.7% win rate and 1.17 Sharpe ratio look promising yet remain unreliable without a larger sample size. The 8.04% maximum drawdown suggests volatility exposure that warrants caution during tight ranges. We must expand the sample by testing across different market regimes before deeming the approach robust.

ADDITIONAL METRICS

CAGR	16.83%
Sortino Ratio	1.29
Turnover	6.19x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11686.98