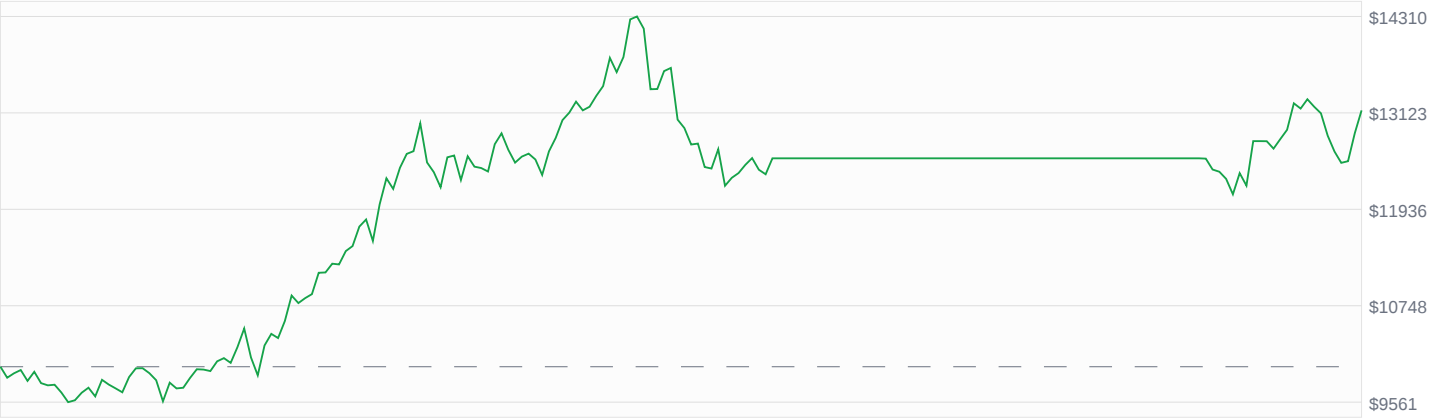




Backtest #53990 · XOM · XOM · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+31.50%	1.67	100.0%	-15.30%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The XOM Bollinger Squeeze backtest shows a perfect 100% win rate and a 1.67 Sharpe ratio, but these metrics are statistically insignificant due to only two trades. A single loss or missed entry would have drastically altered the risk-adjusted performance, meaning the current results lack robustness. The 15.30% maximum drawdown indicates high volatility exposure that is difficult to model with such limited historical data. We must expand the sample size by re-running the strategy over a longer period to validate whether the signals persist beyond this specific market regime.

ADDITIONAL METRICS

CAGR	31.50%
Sortino Ratio	1.42
Turnover	4.83x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$13153.71