



Backtest #55686 · PAYS · PAYS · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+111.17%	2.07	66.7%	-13.24%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The PAYS Bollinger Squeeze backtest shows an impressive 111% return, yet the Sharpe of 2.07 and 13% drawdown are misleading given the meager sample of only three trades. This high win rate and profitability likely stem from overfitting or survivorship bias rather than a robust edge, making statistical significance impossible to confirm. Without more trade data, we cannot validate whether the strategy generalizes or merely exploits a specific market anomaly. The next step is to run a walk-forward analysis on a longer time horizon to stress-test the logic against unseen data. Only with sufficient trade volume can we determine if this is a viable alpha or a statistical fluke.

ADDITIONAL METRICS

CAGR	111.17%
Sortino Ratio	2.37
Turnover	7.16x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$21123.77