



Backtest #55687 · 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 GG4_Bollinger_Squeeze backtest shows strong statistical performance with a 111% ROI and a Sharpe ratio of 2.07, though the sample size of only three trades limits confidence in the results. The high win rate of 67% and manageable 13% maximum drawdown suggest effective risk management, yet the small trade count prevents validation of strategy robustness against varying market conditions. Without more data, the high returns could be coincidental rather than indicative of a stable edge. To validate this approach, we must expand the backtest window or test on a broader dataset to ensure consistency. Proceeding with live deployment is premature until statistical significance is achieved through expanded historical simulation.

ADDITIONAL METRICS

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