



Backtest #55688 · 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 strategy generated a strong 111.17% ROI with a 2.07 Sharpe ratio, yet the statistical significance is critically low due to only 3 total trades. A 66.7% win rate on such a small sample is highly susceptible to variance and does not confirm robustness. The 13.24% maximum drawdown indicates meaningful downside risk that must be stress-tested on a larger dataset. To validate the strategy, we must expand the backtest lookback period to ensure consistent performance across different market regimes.

ADDITIONAL METRICS

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