



Backtest #7211 · RELY · RELY · GG4_Bollinger_Squeeze (auto)

ROI

+19.35%

Sharpe

0.83

Win Rate

100.0%

Max Drawdown

-26.69%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy shows strong raw returns but the sample size of three trades offers no statistical confidence, making the perfect win rate suspect. A 26.69% max drawdown alongside a 0.83 Sharpe ratio suggests significant volatility and poor risk-adjusted performance for the capital at risk. With only three observations, it is impossible to distinguish skill from random chance. I recommend running a longer backtest with more trades to verify the edge and reduce variance.

ADDITIONAL METRICS

CAGR	19.35%
Sortino Ratio	0.66
Turnover	6.56x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11938.33