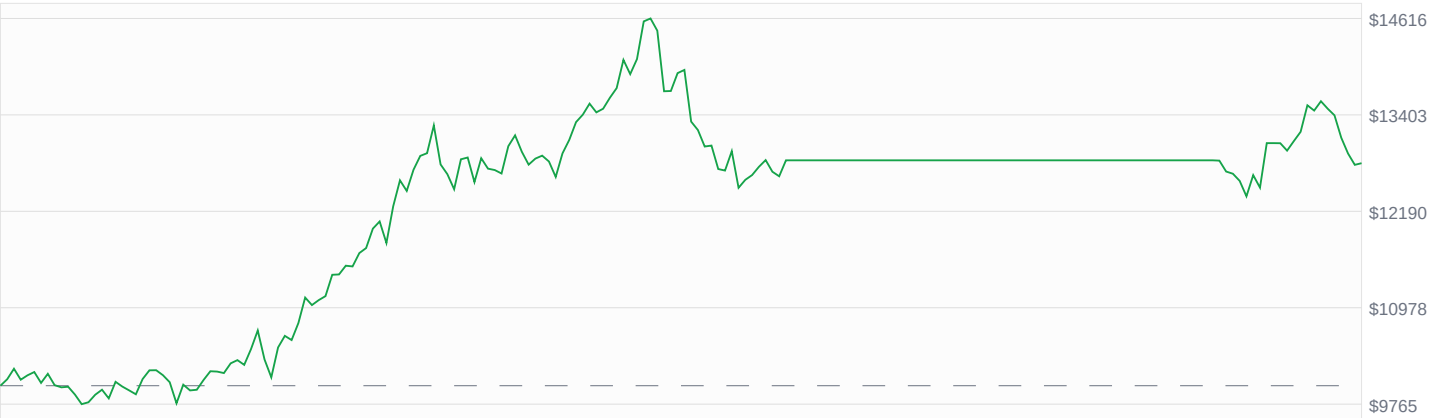




Backtest #41477 · XOM · XOM · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+27.92%	1.53	50.0%	-15.30%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 27.92 percent return and 1.53 Sharpe ratio suggest strong initial momentum, but a 50 percent win rate over just two trades offers zero statistical confidence. The 15.30 percent max drawdown is concerning relative to the sample size, indicating high volatility sensitivity that the current Bollinger Squeeze parameters may not adequately filter. With only two data points, the equity curve is essentially noise rather than a proven alpha signal. You must expand the backtest window to at least fifty trades to determine if this strategy retains its edge during regime shifts.

ADDITIONAL METRICS

CAGR	27.92%
Sortino Ratio	1.28
Turnover	4.85x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$12795.73