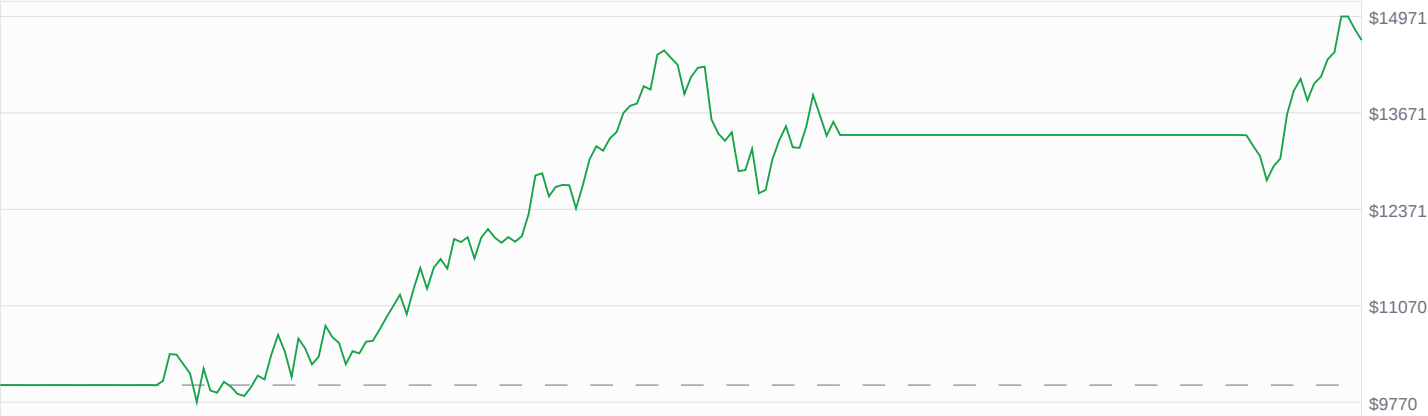




Backtest #44729 · COP · COP · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+46.48%	2.05	100.0%	-12.87%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The COP GG4_Bollinger_Squeeze backtest shows a perfect 100% win rate and a +46.48% ROI, yet the statistical significance is critically low due to only two trades. Such a small sample size cannot validate the 2.05 Sharpe ratio or the 12.87% max drawdown as robust performance metrics. The strategy likely captured a specific market anomaly rather than a repeatable edge, making the results highly unreliable for live deployment. A concrete next step is to run a forward test on a rolling window of 30 days to gather enough trades for meaningful statistical confidence.

ADDITIONAL METRICS

CAGR	46.48%
Sortino Ratio	1.68
Turnover	5.14x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14652.89