



Backtest #44862 · 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 delivered a robust 111% return with a Sharpe ratio of 2.07, driven by a single high-impact trade that pushed capital from \$10,000 to \$21,123. However, the 66.7% win rate is statistically insignificant given only three total trades, meaning this performance lacks the sample size required for institutional confidence. The low trade count suggests the strategy is undercapitalized or too conservative for the current volatility regime of PAYS. Before deploying live capital, we must expand the backtest window or adjust entry thresholds to generate at least fifty trades for meaningful statistical validation.

ADDITIONAL METRICS

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