



Backtest #44863 · 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 Bollinger Squeeze test shows high profitability with a 2.07 Sharpe, but three trades render the results statistically insignificant and prone to overfitting. While the 66.7% win rate and contained 13.24% drawdown suggest robustness, the minimal trade count prevents reliable confidence intervals on future performance. This strategy likely captured a specific short-term volatility expansion that may not repeat with the same frequency. The next step is expanding the backtest window to collect at least fifty trades before deploying live capital.

ADDITIONAL METRICS

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