



Backtest #44864 · 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 +111.17% ROI and 2.07 Sharpe ratio appear strong, but a sample of only three trades renders these metrics statistically insignificant. The 66.7% win rate and 13.24% max drawdown lack the data density required to verify strategy robustness or confirm genuine alpha generation. You cannot distinguish skill from luck with such a tiny sample size. Run a minimum of one hundred trades across different market regimes before trusting this performance.

ADDITIONAL METRICS

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