



Backtest #45081 · EVTC · EVTC · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-21.26%	-0.80	33.3%	-28.21%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The negative ROI and Sharpe ratio indicate the strategy is currently unprofitable, while the 33.3 percent win rate and 28.21 percent max drawdown highlight significant capital erosion. With only three total trades, the sample size is statistically insignificant, meaning these results likely reflect noise rather than a robust edge. The Bollinger Squeeze logic failed to provide reliable entries, as evidenced by the consistent losses across the limited executions. Next, you should backtest this configuration over a much longer historical period with more trading pairs to establish statistical confidence before any live deployment.

ADDITIONAL METRICS

CAGR	-21.26%
Sortino Ratio	-0.51
Turnover	5.16x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$7876.19