



Backtest #55092 · PFS · PFS · GG4_Bollinger_Squeeze (auto)

ROI

+8.00%

Sharpe

0.75

Win Rate

66.7%

Max Drawdown

-7.18%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The PFS backtest shows a 66.7% win rate and 8% ROI, yet the statistical significance is critically low due to only three trades. A Sharpe ratio of 0.75 indicates modest risk-adjusted returns, while the 7.18% drawdown suggests vulnerability to volatility spikes. With such a small sample size, current performance metrics cannot reliably predict future profitability or stability. Immediate action requires expanding the test period to accumulate sufficient trade data for a robust statistical evaluation.

ADDITIONAL METRICS

CAGR	8.00%
Sortino Ratio	0.63
Turnover	6.12x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10803.59