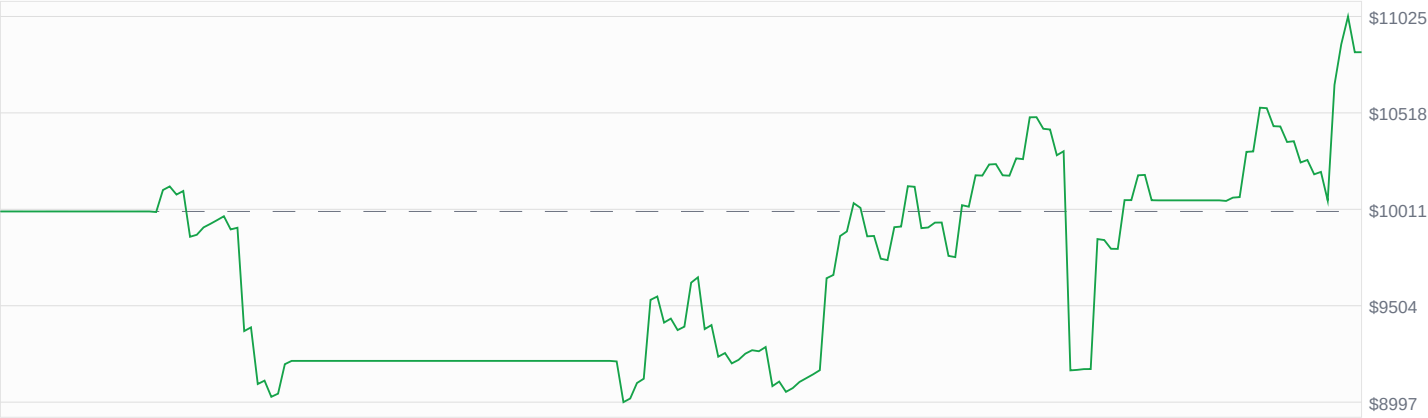




Backtest #55626 · DHR · DHR · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.34%	0.55	66.7%	-12.08%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG4 Bollinger Squeeze strategy on DHR generated positive returns, yet the statistical significance is weak with only three trades executed. A win rate of 66.7% suggests potential edge, but the low trade count prevents reliable estimation of long-term alpha or variance. The 0.55 Sharpe ratio and 12% drawdown indicate mediocre risk-adjusted performance that could easily be noise. Consequently, this sample size is insufficient to validate the strategy without significant overfitting risks. The next step is to run a longer historical backtest or expand the parameter space to gather adequate data points for confidence.

ADDITIONAL METRICS

CAGR	8.34%
Sortino Ratio	0.38
Turnover	5.94x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10837.59