



Backtest #55768 · GOLD · GOLD · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+35.57%	1.09	75.0%	-41.23%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GOLD GG4_Bollinger_Squeeze backtest shows a +35.57% ROI with a 75% win rate, yet a 41.23% drawdown reveals severe overfitting on this sample of four trades. Such a high win rate with minimal sample size lacks statistical significance and suggests the strategy is merely capturing a lucky sequence rather than a robust edge. The risk-adjusted Sharpe of 1.09 is misleadingly optimistic given the extreme volatility spike that erased nearly half the portfolio. We must immediately expand the backtest window to at least 100 trades and enforce a maximum drawdown filter to validate consistency before deploying live capital.

ADDITIONAL METRICS

CAGR	35.57%
Sortino Ratio	0.97
Turnover	9.91x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$13561.51