



Backtest #44797 · CPAY · CPAY · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+27.63%	1.03	50.0%	-18.47%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a 27.63% return with a 1.03 Sharpe ratio, indicating decent risk-adjusted performance. However, the 50% win rate and 18.47% max drawdown suggest high volatility in individual trade outcomes. With only two total trades, the sample size is statistically negligible, making the results unreliable for predicting future performance. The limited data prevents meaningful confidence in the strategy's edge or consistency. Next, expand the backtest period to at least fifty trades to establish statistical significance before considering live deployment.

ADDITIONAL METRICS

CAGR	27.63%
Sortino Ratio	1.03
Turnover	4.18x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12766.78