



Backtest #50393 · ORRF · ORRF · GG4\_Bollinger\_Squeeze (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +16.83% | 1.17   | 66.7%    | -8.04%       |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The ORRF GG4\_Bollinger\_Squeeze strategy delivered a +16.83% return with a 1.17 Sharpe ratio, but the sample of only three trades creates insufficient statistical confidence to validate the 66.7% win rate. A maximum drawdown of 8.04% suggests volatility, yet the narrow dataset prevents reliable risk-adjusted performance assessment. The strategy likely capitalized on a specific short-term volatility contraction rather than demonstrating robust trend-following resilience. To confirm viability, we must expand the sample size by running a longer historical backtest or adjusting the Bollinger period to filter false signals. This approach will determine if the strategy can sustain profitability beyond isolated market anomalies.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 16.83%     |
| Sortino Ratio   | 1.29       |
| Turnover        | 6.19x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$11686.98 |