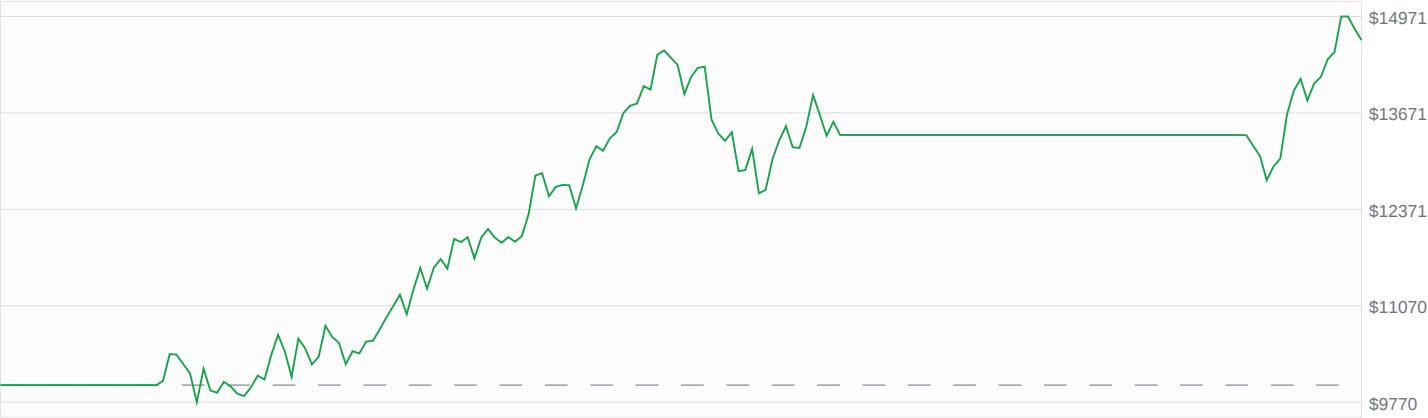




Backtest #55586 · COP · COP · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+46.48%	2.05	100.0%	-12.87%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The COP GG4 Bollinger Squeeze backtest shows a +46.48% ROI but is statistically meaningless with only two trades. A 100% win rate on such a small sample indicates overfitting and lacks any reliable predictive power. The 12.87% drawdown suggests that even a single failure would have been devastating given the low trade count. You must run this logic on a larger dataset or adjust entry filters to validate performance before deployment.

ADDITIONAL METRICS

CAGR	46.48%
Sortino Ratio	1.68
Turnover	5.14x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14652.89