



Backtest #55613 · ONB · ONB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.98%	0.90	100.0%	-5.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The ONB GG4 Bollinger Squeeze backtest shows a perfect 100% win rate, but this result is statistically unreliable due to only two trades executed. The razor-thin drawdown of 5.80% and modest 0.90 Sharpe ratio suggest the strategy lacks robustness against market noise when sample size expands. Without validation on a larger dataset, the high return of 9.98% likely reflects overfitting to a specific short-term volatility regime. The next logical step is to run a walk-forward analysis to test how the squeeze parameters hold up across different market regimes.

ADDITIONAL METRICS

CAGR	9.98%
Sortino Ratio	0.63
Turnover	4.14x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11001.01