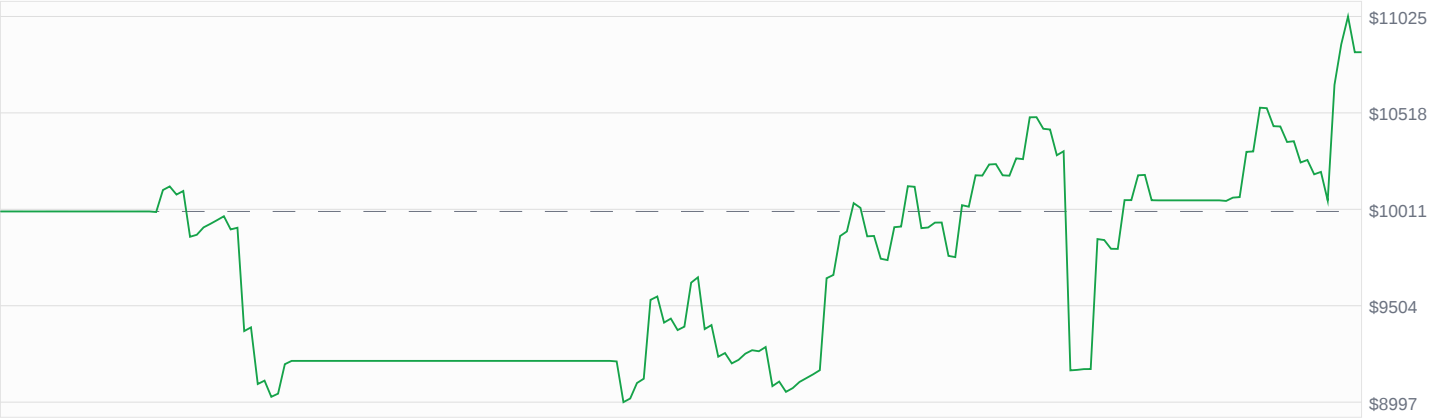




Backtest #55625 · DHR · DHR · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.34%	0.55	66.7%	-12.08%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The DHR Bollinger Squeeze backtest shows a 66.7% win rate and +8.34% ROI, yet the sample size of only three trades creates severe statistical noise that undermines confidence in the Sharpe ratio of 0.55. While the strategy successfully avoided significant losses, the maximum drawdown of 12.08% suggests volatility exposure remains untested under different market regimes. Expanding the backtest window to include at least one hundred trades is the mandatory next step to validate whether this alpha persists beyond a few lucky occurrences. Without a larger dataset, these metrics cannot support a live deployment decision.

ADDITIONAL METRICS

CAGR	8.34%
Sortino Ratio	0.38
Turnover	5.94x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10837.59