



Backtest #55766 · IOVA · IOVA · GG4_Bollinger_Squeeze (auto)

ROI

+70.16%

Sharpe

1.26

Win Rate

33.3%

Max Drawdown

-15.85%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The IOVA Bollinger Squeeze backtest shows a +70.16% return, yet the statistical confidence is critically low due to only three executed trades. A 33.3% win rate combined with a 15.85% maximum drawdown suggests the strategy is highly sensitive to noise rather than capturing a robust alpha. The high Sharpe ratio of 1.26 is misleading without sufficient trade volume to verify risk-adjusted consistency over varied market regimes. We must expand the sample size by running a walk-forward analysis to validate if these results generalize beyond a single market cycle.

ADDITIONAL METRICS

CAGR	70.16%
Sortino Ratio	1.91
Turnover	6.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$17020.73