



Backtest #41438 · HFWA · HFWA · GG4_Bollinger_Squeeze (auto)

ROI

+8.88%

Sharpe

0.62

Win Rate

100.0%

Max Drawdown

-7.70%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated an 8.88% return with a zero drawdown profile, yet the 100% win rate rests on only two trades, rendering the Sharpe ratio of 0.62 statistically insignificant. This small sample size offers no reliable evidence of edge or robustness against market volatility. The results suggest initial promise but lack the depth required for institutional confidence. Expand the backtest window to include at least one hundred trades to establish meaningful statistical significance.

ADDITIONAL METRICS

CAGR	8.88%
Sortino Ratio	0.43
Turnover	4.09x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10887.64