



Backtest #44591 · HOMB · HOMB · GG4\_Bollinger\_Squeeze (auto)

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| +8.00% | 0.78   | 50.0%    | -8.42%       |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The HOMB backtest shows an 8% return with a 50% win rate, but the Sharpe of 0.78 indicates weak risk-adjusted performance driven by only two trades. Such a small sample size lacks statistical significance, making the 8.42% drawdown and current results unreliable indicators of future viability. The Bollinger Squeeze logic likely failed to capture sufficient trend momentum or suffered from overfitting to this specific narrow dataset. Before deployment, expand the test period and increase trade count to validate if the signal logic holds under broader market conditions.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 8.00%      |
| Sortino Ratio   | 0.60       |
| Turnover        | 4.02x      |
| Total Trades    | 2          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$10799.92 |