



Backtest #44772 · 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 strategy generated a positive return of 9.98 percent with a 100 percent win rate, indicating effective signal filtering. However, the sample size of only two trades renders the 0.90 Sharpe ratio statistically insignificant for institutional confidence. The 5.80 percent maximum drawdown is acceptable but untested against market stress scenarios. This limited data prevents any reliable assessment of long-term risk or consistency. The immediate next step is to extend the backtest period to at least fifty trades to establish statistical validity before any deployment.

ADDITIONAL METRICS

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