



Backtest #50249 · CVBF · CVBF · GG4_Bollinger_Squeeze (auto)

ROI

+13.26%

Sharpe

0.95

Win Rate

100.0%

Max Drawdown

-5.77%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The CVBF Bollinger Squeeze backtest shows a perfect 100% win rate, but this statistical signal is entirely unreliable given only two trades. Such a small sample size creates a misleadingly high Sharpe ratio of 0.95 and fails to capture regime changes or false positives. The modest 5.77% drawdown is inconclusive and does not prove robustness across different market conditions. You must run a forward test with a minimum of 100 trades to validate if the strategy generates genuine alpha or merely fits the noise.

ADDITIONAL METRICS

CAGR	13.26%
Sortino Ratio	1.16
Turnover	4.19x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11329.29