



Backtest #53933 · HNI · HNI · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+59.89%	2.77	100.0%	-5.61%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Bollinger Squeeze strategy on HNI delivered a +59.89% ROI with a perfect 100% win rate and a low 5.61% drawdown, yet the single-trade sample size renders these metrics statistically insignificant and prone to overfitting. The exceptional Sharpe ratio of 2.77 is likely an artifact of insufficient backtest duration rather than genuine edge, creating a false sense of security for live deployment. We must expand the test window to capture multiple market cycles and verify that the strategy survives periods of low volatility that differ from the recent trend. The next step is to run a forward test on a 6-month horizon to validate the robustness of the signal logic before committing capital.

ADDITIONAL METRICS

CAGR	59.89%
Sortino Ratio	4.09
Turnover	2.60x
Total Trades	1
Initial Capital	\$10000.00
Final Capital	\$15993.57