



Backtest #55420 · 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 GG4_Bollinger_Squeeze strategy generated an 8% return with a 50% win rate, but the sample size of only two trades renders statistical significance impossible. A Sharpe ratio of 0.78 suggests moderate risk-adjusted returns, yet the 8.42% drawdown indicates substantial volatility exposure relative to the capital base. This limited dataset prevents any reliable assessment of strategy robustness or consistency under varying market conditions. To validate viability, you must run a backtest over a longer historical period with sufficient trade volume to establish statistical confidence.

ADDITIONAL METRICS

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