



Backtest #27412 · HOPE · HOPE · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+2.45%	0.25	33.3%	-18.68%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy yields a marginal ROI of 2.45% but suffers from a poor Sharpe ratio of 0.25 and a massive 18.68% drawdown. With only three trades, the 33.3% win rate lacks statistical significance, rendering the results noise rather than signal. This tiny sample cannot reliably distinguish alpha from random variance. You must expand the backtest window to capture more market cycles before trusting this edge.

ADDITIONAL METRICS

CAGR	2.45%
Sortino Ratio	0.20
Turnover	5.75x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10248.45