



Backtest #28874 · CVBF · CVBF · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.03%	1.06	66.7%	-5.77%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy captured a strong bullish move in CVBF, delivering a solid ROI and Sharpe ratio. However, the win rate is misleading given the tiny sample of only three trades. This sample size provides negligible statistical confidence for institutional deployment. The low drawdown is commendable but likely due to limited exposure rather than robust risk controls. Expand the backtest window to verify if edge persists across different market regimes.

ADDITIONAL METRICS

CAGR	15.03%
Sortino Ratio	1.30
Turnover	6.10x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11506.84