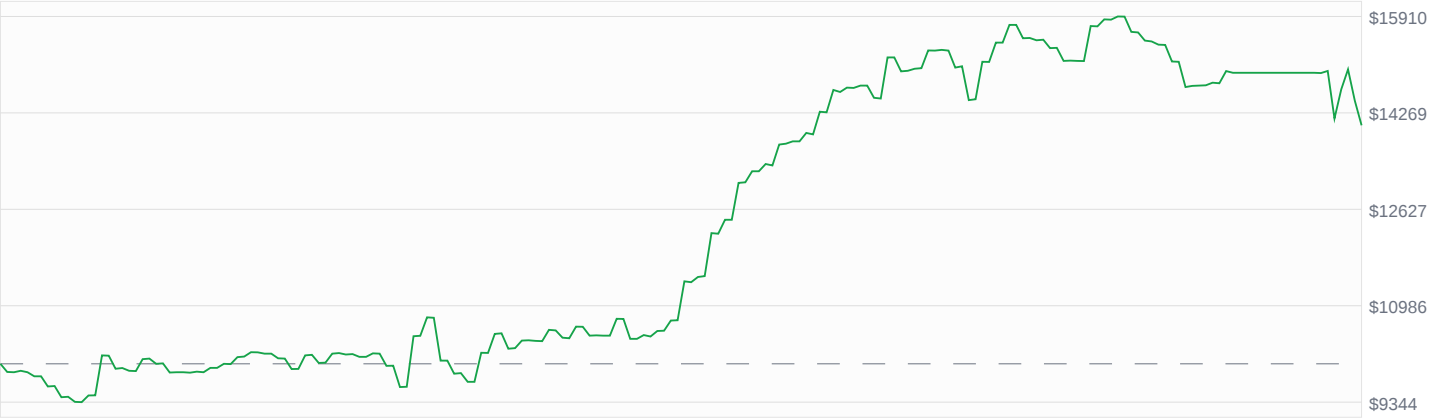




Backtest #34099 · CXW · CXW · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+40.53%	1.64	50.0%	-11.65%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy captured a +40.53% ROI with a 1.64 Sharpe ratio, but the 11.65% max drawdown indicates significant volatility. However, the 50% win rate is statistically meaningless due to the mere two total trades executed. This tiny sample size provides zero confidence in the underlying edge or consistency of the Bollinger Squeeze signal. The final capital of \$14057.22 reflects a single large outlier rather than sustainable alpha. The immediate next step is to extend the backtest period to generate hundreds of trades for true statistical significance.

ADDITIONAL METRICS

CAGR	40.53%
Sortino Ratio	1.95
Turnover	5.40x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$14057.22