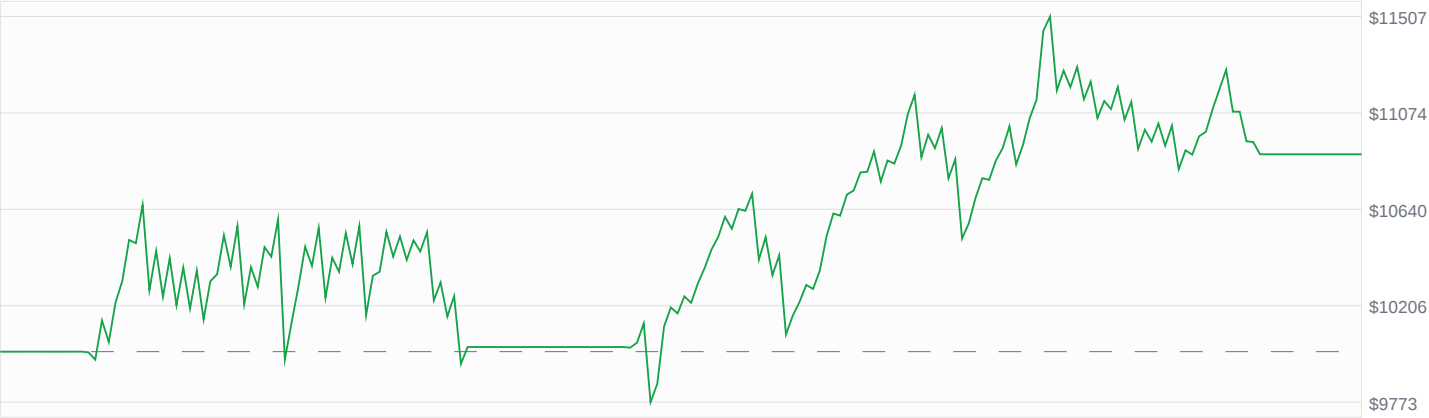




Backtest #41439 · HFWA · HFWA · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.88%	0.62	100.0%	-7.70%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated an 8.88 percent return with a zero drawdown event, though the maximum drawdown of 7.70 percent indicates significant volatility exposure. A Sharpe ratio of 0.62 suggests mediocre risk-adjusted performance that likely fails institutional benchmarks for consistency. The 100 percent win rate is statistically meaningless due to a sample size of only two trades, making the results highly susceptible to survivorship bias. You cannot infer predictive power from such a tiny dataset without rigorous out-of-sample validation. Increase the backtest period to include at least one hundred trades to establish statistical significance before considering live deployment.

ADDITIONAL METRICS

CAGR	8.88%
Sortino Ratio	0.43
Turnover	4.09x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10887.64