



Backtest #44972 · WSFS · WSFS · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.10%	1.19	66.7%	-5.25%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +13.10% return with a 1.19 Sharpe ratio suggests the Bollinger Squeeze strategy captured favorable momentum in WSFS. However, the 5.25% max drawdown remains manageable despite the aggressive entry signals. Statistical confidence is critically low because only three trades were executed, making the 66.7% win rate unreliable for predicting future performance. The sample size is too small to distinguish genuine alpha from random variance in this specific asset. Expand the backtest window to at least fifty trades to validate the strategy before deploying capital.

ADDITIONAL METRICS

CAGR	13.10%
Sortino Ratio	0.96
Turnover	6.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11313.76