



Backtest #46151 · CVBF · CVBF · GG4_Bollinger_Squeeze (auto)

ROI

+13.26%

Sharpe

0.95

Win Rate

100.0%

Max Drawdown

-5.77%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy posted a 13.26% return with a 0.95 Sharpe ratio, yet the 100% win rate is statistically meaningless due to only two total trades. While the 5.77% max drawdown appears manageable, the tiny sample size prevents any reliable inference about true risk or edge. The Bollinger Squeeze logic likely captured isolated moves rather than demonstrating consistent alpha. Do not extrapolate performance from this data. Increase the sample size to at least fifty trades to validate statistical significance before further evaluation.

ADDITIONAL METRICS

CAGR	13.26%
Sortino Ratio	1.16
Turnover	4.19x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11329.29