



Backtest #48382 · BWB · BWB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+2.15%	0.25	33.3%	-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG4_Bollinger_Squeeze strategy on BWB generated a modest 2.15% return with a Sharpe of 0.25, indicating weak risk-adjusted performance. A 33.3% win rate across only three trades provides statistically insignificant confidence, and the 13.41% drawdown suggests excessive volatility. The strategy failed to capture the asset's momentum, resulting in an underwhelming equity curve. You should increase the trade count to at least 50 executions before drawing any performance conclusions.

ADDITIONAL METRICS

CAGR	2.15%
Sortino Ratio	0.19
Turnover	6.13x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10217.60