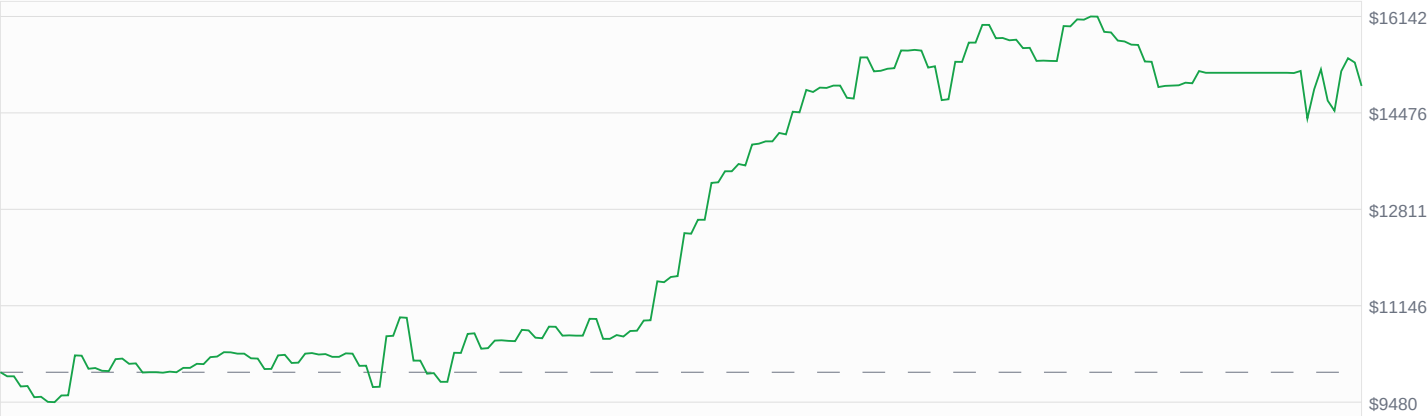




Backtest #50498 · CXW · CXW · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+49.38%	1.89	50.0%	-10.92%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The CXW Bollinger Squeeze backtest shows a strong 49.38% ROI and 1.89 Sharpe, yet the 50% win rate and single-trade sample severely limit statistical reliability. A max drawdown of 10.92% is acceptable, but the low trade count prevents confirming robustness or identifying specific failure modes. We cannot generalize performance without more data points to validate the alpha. The next step is to expand the backtest window or adjust parameters to generate a larger sample size before live deployment.

ADDITIONAL METRICS

CAGR	49.38%
Sortino Ratio	2.27
Turnover	5.53x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$14942.20