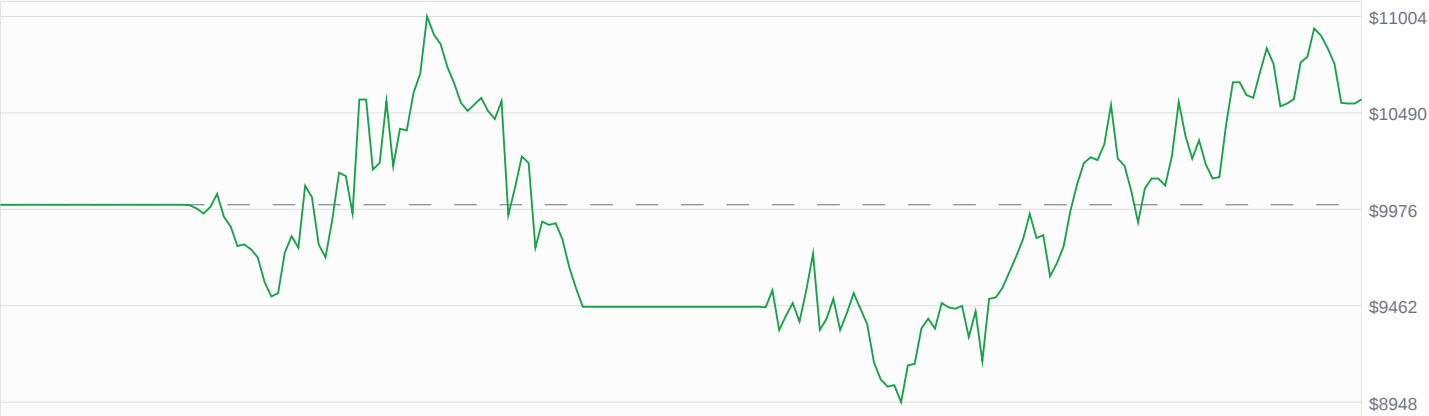




Backtest #55909 · HOPE · HOPE · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+5.59%	0.42	50.0%	-18.68%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Bollinger Squeeze strategy on HOPE shows a mediocre Sharpe ratio of 0.42 and a maximum drawdown of 18.68%, indicating significant risk exposure relative to returns. With only two trades executed, the 50% win rate lacks statistical significance and cannot confirm the robustness of the signal logic. The narrow sample size prevents distinguishing between random noise and genuine edge, making the current results unreliable for live deployment. We must expand the backtest window and increase trade frequency to validate performance before considering this approach for capital allocation.

ADDITIONAL METRICS

CAGR	5.59%
Sortino Ratio	0.36
Turnover	3.95x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10562.34