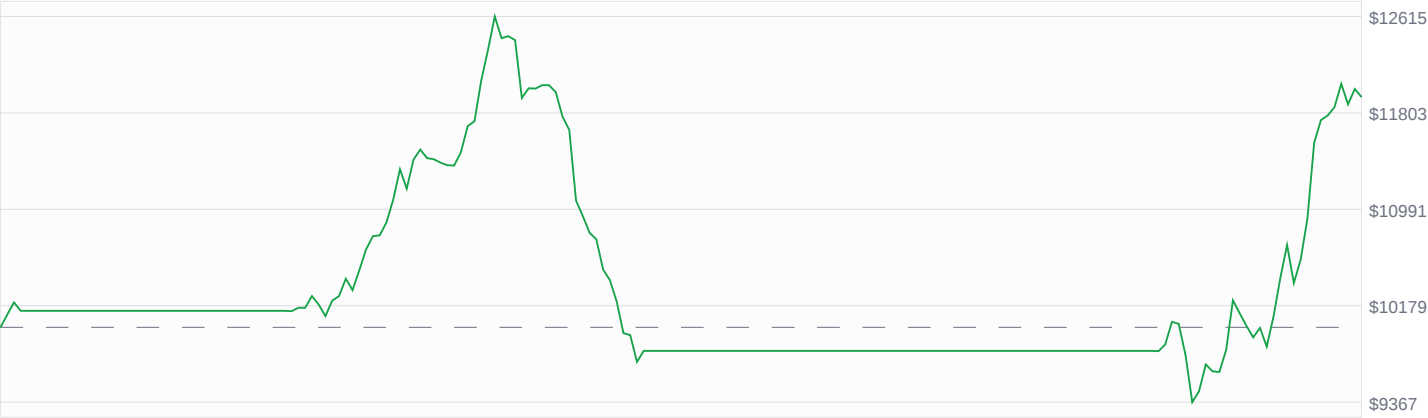




Backtest #6429 · HNI · HNI · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+19.33%	1.27	66.7%	-25.75%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a 19.33% return with a 1.27 Sharpe ratio, but the sample size of only three trades renders these statistics statistically insignificant. A 66.7% win rate is misleadingly high for such a small sample, offering no true predictive power. The 25.75% max drawdown is concerning relative to the limited trade volume, suggesting high risk per position. I recommend running a longer backtest to increase sample size and validate the edge.

ADDITIONAL METRICS

CAGR	19.33%
Sortino Ratio	0.89
Turnover	6.18x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11936.36