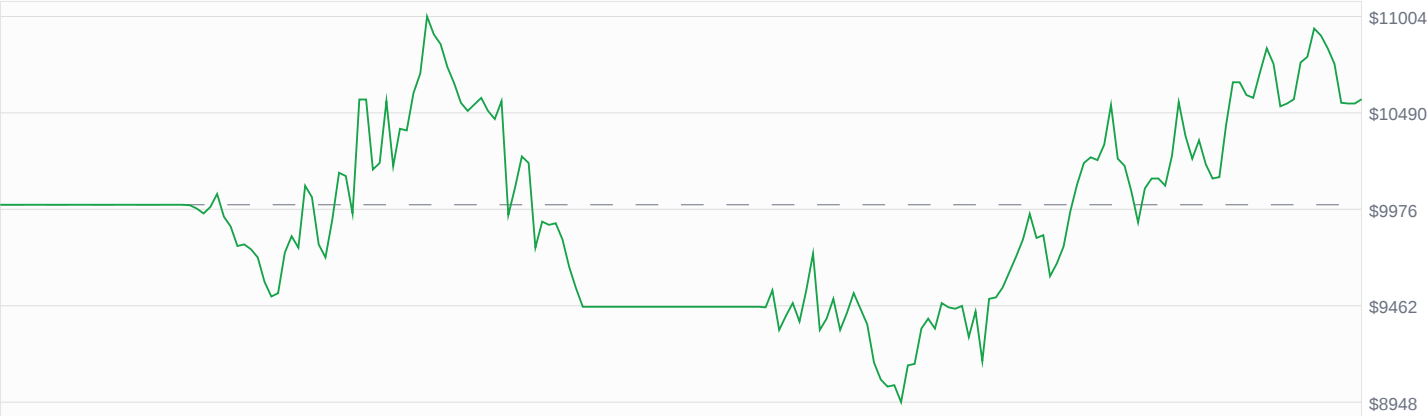




Backtest #45226 · HOPE · HOPE · GG4_Bollinger_Squeeze (auto)

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 strategy generated a 5.59% ROI but with a weak 0.42 Sharpe ratio and 18.68% max drawdown. The 50% win rate is unremarkable, and the sample size of only two trades offers zero statistical confidence. This tiny sample cannot validate the Bollinger Squeeze logic or risk-adjusted performance. Do not deploy this strategy until you backtest it on at least one hundred trades to establish a reliable baseline.

ADDITIONAL METRICS

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