



Backtest #45238 · SFBS · SFBS · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-46.93%	-0.92	0.0%	-52.64%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The SFBS Bollinger Squeeze strategy failed catastrophically, posting a -46.93% ROI and a -0.92 Sharpe ratio. With only two total trades and a 0.0% win rate, the sample size is statistically insignificant, meaning these results likely reflect random noise rather than a persistent edge. The 52.64% max drawdown indicates severe capital erosion, suggesting the entry logic triggered during unfavorable volatility conditions. The core issue is the lack of positive expectancy in the signal generation. Re-evaluate the squeeze breakout parameters and incorporate a stricter trend filter to avoid counter-trend entries.

ADDITIONAL METRICS

CAGR	-46.93%
Sortino Ratio	-0.47
Turnover	3.44x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$5306.92