



Backtest #45821 · CVBF · CVBF · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.26%	0.95	100.0%	-5.77%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The CVBF Bollinger Squeeze strategy generated a 13.26% ROI with a perfect 100% win rate and a 0.95 Sharpe ratio, demonstrating strong initial momentum. However, the sample size of only two trades renders the statistical confidence negligible and the max drawdown of 5.77% potentially misleading. While the risk-adjusted return appears attractive, the lack of exposure to losing scenarios means the true volatility and tail risk remain untested. This backtest confirms signal viability but fails to validate robustness across market cycles. The immediate next step is to extend the simulation period to include at least fifty trades to establish a statistically significant performance baseline.

ADDITIONAL METRICS

CAGR	13.26%
Sortino Ratio	1.16
Turnover	4.19x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11329.29