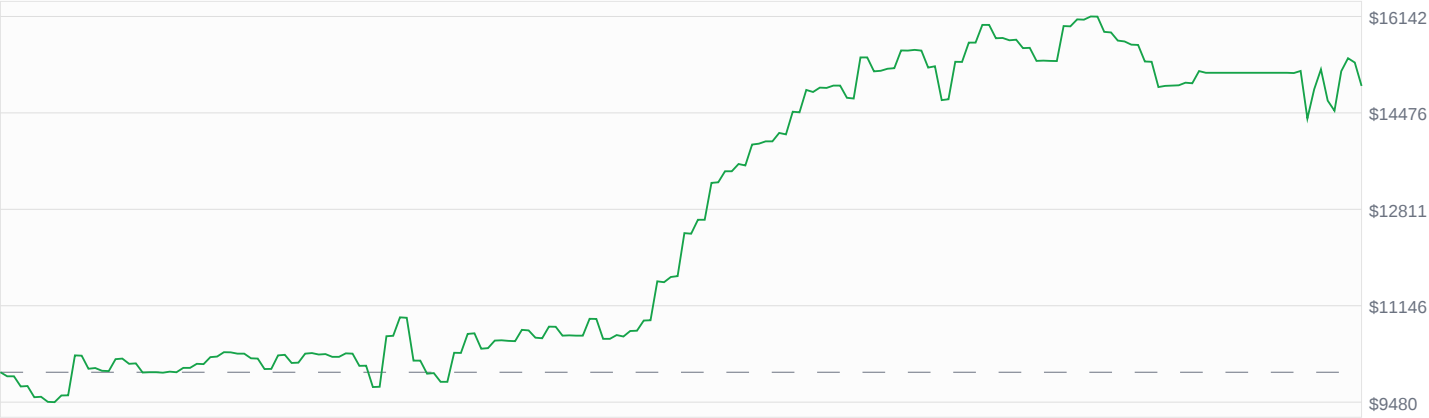




Backtest #53238 · CXW · CXW · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+49.38%	1.89	50.0%	-10.92%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The CXW Bollinger Squeeze backtest shows a +49.38% return with a Sharpe of 1.89, yet the 50% win rate and single-digit trade count reveal extreme sampling risk. Two trades are statistically insufficient to confirm robustness; the result may reflect luck rather than an edge. The significant drawdown of 10.92% relative to the short sample size suggests high volatility exposure. Before live deployment, you must run a longer backtest or walk-forward analysis to validate performance across different market regimes.

ADDITIONAL METRICS

CAGR	49.38%
Sortino Ratio	2.27
Turnover	5.53x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$14942.20