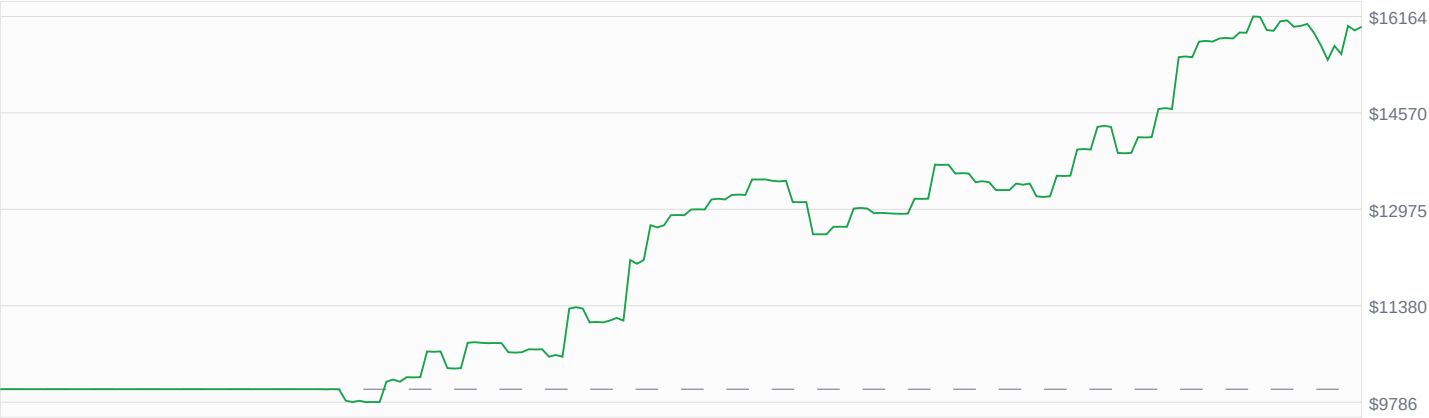




Backtest #53932 · HNI · HNI · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+59.89%	2.77	100.0%	-5.61%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The HNI GG4_Bollinger_Squeeze backtest shows a perfect 100% win rate but executes only a single trade, rendering the Sharpe ratio of 2.77 statistically insignificant. A solitary trade cannot validate strategy robustness, as the 5.61% drawdown represents the entire portfolio risk without testing recovery or volatility regimes. This result is likely an overfitting artifact rather than a reliable edge, given the sample size is insufficient to estimate true variance. We must expand the backtest window or adjust parameters to generate a meaningful trade history for valid performance attribution.

ADDITIONAL METRICS

CAGR	59.89%
Sortino Ratio	4.09
Turnover	2.60x
Total Trades	1
Initial Capital	\$10000.00
Final Capital	\$15993.57