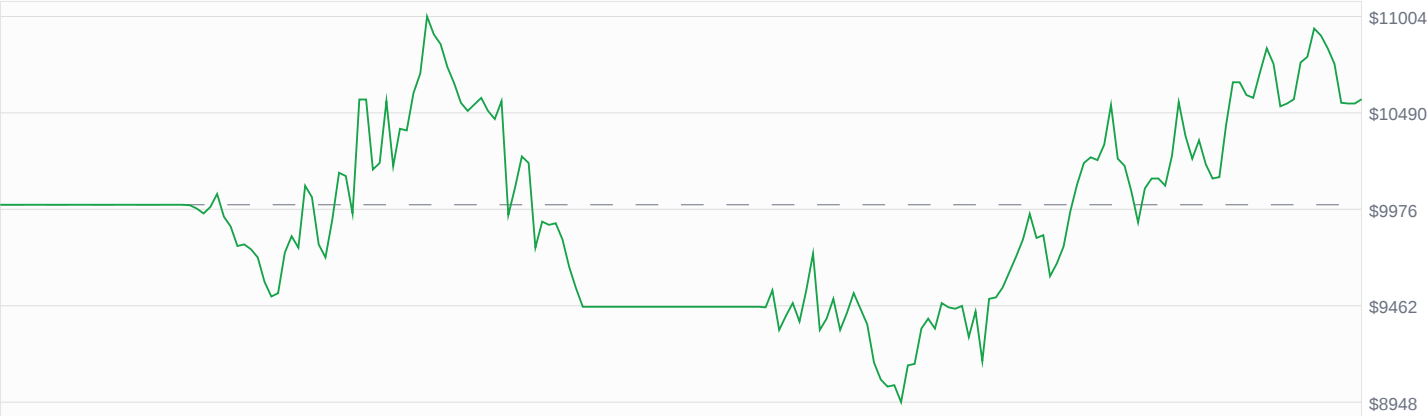




Backtest #55910 · HOPE · HOPE · GG4_Bollinger_Squeeze (auto)

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 HOPE · GG4_Bollinger_Squeeze backtest shows a meager 5.59% return with a 50% win rate, driven by only two trades, which renders the Sharpe ratio of 0.42 statistically insignificant. An 18.68% maximum drawdown highlights severe volatility exposure that a small sample size fails to capture, making risk metrics unreliable for live deployment. We cannot confirm strategy robustness without more historical data to validate if the Bollinger Squeeze signals persist across different market regimes. The next step is to extend the backtest period or reduce the trade frequency to generate sufficient data points for a meaningful performance evaluation.

ADDITIONAL METRICS

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