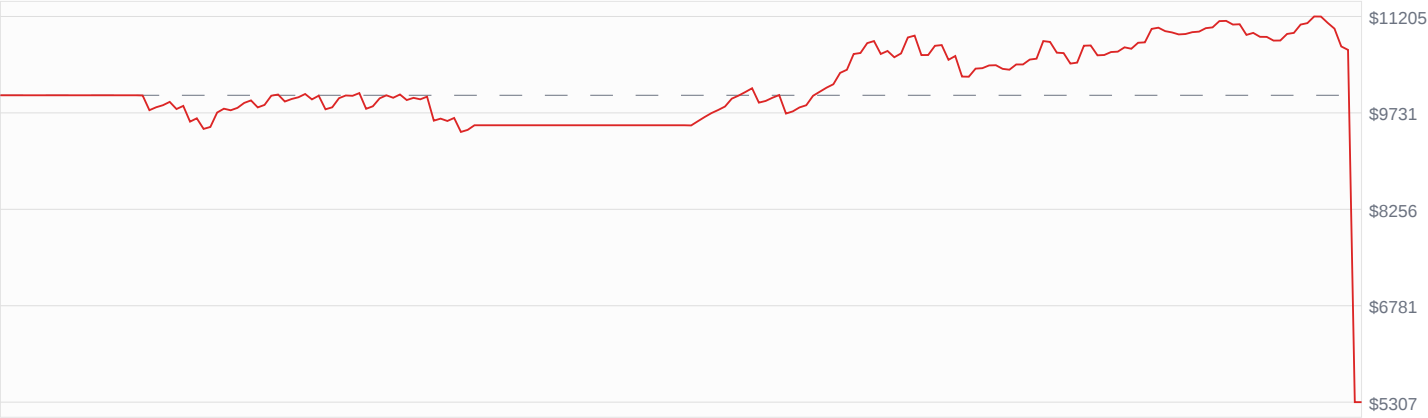




Backtest #55912 · SFBS · SFBS · GG4_Bollinger_Squeeze (auto)

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 backtest is critically flawed with a 0% win rate across only two trades, rendering any statistical inference meaningless. A -46.93% loss and a Sharpe ratio of -0.92 indicate a strategy that fails to generate alpha while exposing capital to extreme downside risk. The maximum drawdown of 52.64% suggests the entry logic is fundamentally misaligned with current market volatility rather than a sample size issue. Immediate action requires recalibrating the squeeze parameters or abandoning the strategy for a more robust regime filter. No further capital should be allocated to this configuration until the logic is re-validated on a larger dataset.

ADDITIONAL METRICS

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