



Backtest #29080 · AMZN · GG4_Bollinger_Squeeze

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG4_Bollinger_Squeeze strategy on AMZN suffered a -12.04% loss with a -0.94 Sharpe, driven by a 17.14% max drawdown. Results are statistically meaningless given the tiny sample size of only three trades. The low win rate of 33.3% indicates the squeeze logic failed to capture sustained volatility expansion. Relying on such sparse data creates a false sense of pattern recognition rather than genuine edge. The immediate next step is to expand the backtest window to generate a statistically significant trade count for valid evaluation.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8796.05