



Backtest #44601 · ASB · ASB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.20%	0.91	100.0%	-6.57%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The ASB GG4_Bollinger_Squeeze test yielded a perfect win rate and positive returns, yet the sample size of only two trades renders the 0.91 Sharpe ratio statistically insignificant. Such a limited dataset fails to capture regime shifts or validate robustness, making the 6.57% drawdown an outlier rather than a trend indicator. We must expand the evaluation horizon significantly before trusting these parameters for live deployment. Re-running the strategy on a broader historical range will determine if this performance is genuine alpha or random noise.

ADDITIONAL METRICS

CAGR	11.20%
Sortino Ratio	0.96
Turnover	4.20x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11123.36