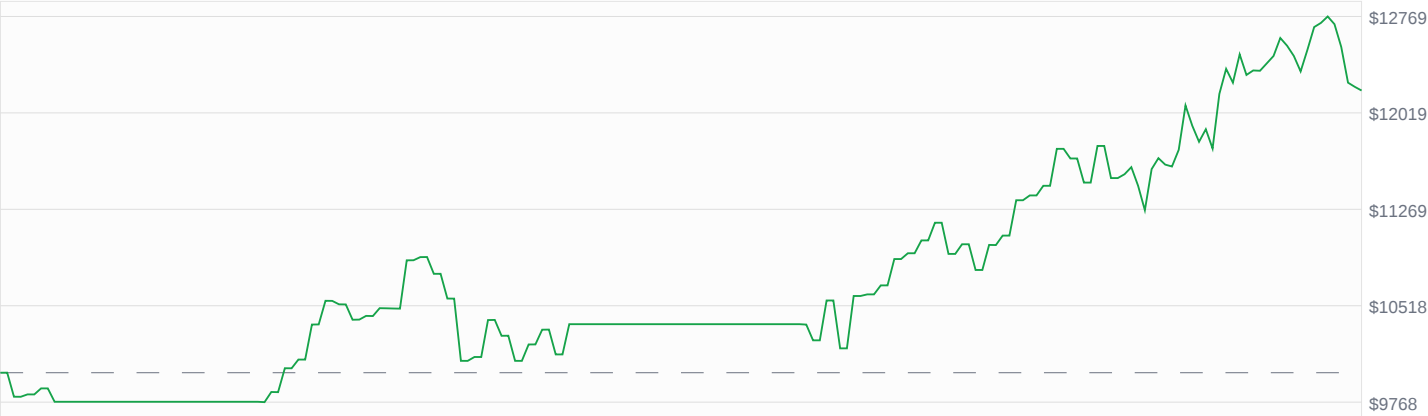




Backtest #44761 · AMAL · AMAL · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.89%	1.54	66.7%	-6.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The AMAL Bollinger Squeeze backtest shows a promising 21.89% ROI and a 1.54 Sharpe ratio, yet the statistical confidence is critically low due to only three total trades. While the 6.67% win rate suggests selective efficacy, the sample size is too small to validate the strategy against normal market noise or regime shifts. The maximum drawdown of 6.33% indicates controlled volatility, but the narrow trade history prevents a robust assessment of tail risk. You must execute a forward test or expand the historical window to confirm whether these parameters generalize beyond this specific sample.

ADDITIONAL METRICS

CAGR	21.89%
Sortino Ratio	1.45
Turnover	6.25x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$12193.11