



Backtest #52461 · AGM · AGM · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+24.68%	1.39	50.0%	-10.63%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The AGM GG4_Bollinger_Squeeze backtest shows a +24.68% ROI with a Sharpe of 1.39, yet the 50% win rate and single-digit trade count reveal insufficient statistical power to confirm robustness. A max drawdown of 10.63% suggests meaningful volatility that the two-trade sample cannot adequately smooth or predict. The narrow sample size prevents distinguishing genuine alpha from luck, making any performance metrics unreliable for institutional deployment. We must expand the sample by testing on a longer historical window or increasing trade frequency before validating the strategy further.

ADDITIONAL METRICS

CAGR	24.68%
Sortino Ratio	1.24
Turnover	4.21x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12471.53