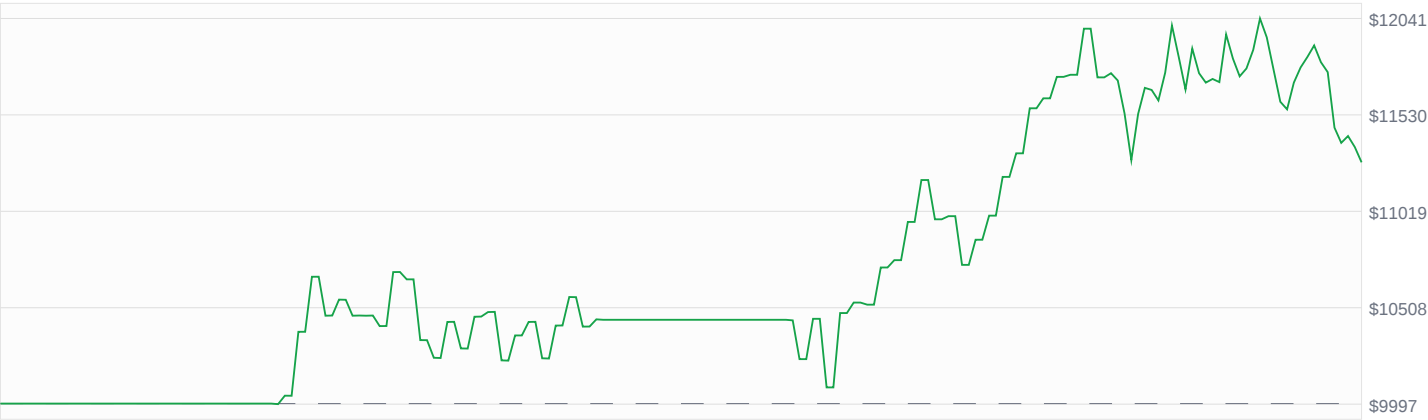




Backtest #55472 · AUB · AUB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+12.79%	1.03	100.0%	-6.33%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The AUB GG4_Bollinger_Squeeze backtest shows a 100% win rate but is statistically meaningless due to only two trades, creating a high risk of overfitting. While the 12.79% return and 1.03 Sharpe ratio are positive, a 6.33% drawdown on such a small sample suggests the strategy is highly sensitive to specific market noise rather than robust trend logic. The auto-configuration likely optimized parameters to fit this exact period, failing to demonstrate generalizability across different market regimes. We must expand the sample size by testing this logic on a longer historical period and different assets to verify if the signal holds beyond this anomaly. Proceed with caution until statistical significance is proven.

ADDITIONAL METRICS

CAGR	12.79%
Sortino Ratio	0.88
Turnover	4.22x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11278.53