



Backtest #55473 · AUB · AUB · GG4_Bollinger_Squeeze (auto)

ROI

+12.79%

Sharpe

1.03

Win Rate

100.0%

Max Drawdown

-6.33%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The AUB Bollinger Squeeze backtest shows a perfect 100% win rate, yet the statistical validity is negligible due to only two trades. Such a small sample size creates a false sense of security, masking the true risk profile and making the 1.03 Sharpe ratio unreliable. The 6.33% drawdown suggests a concentrated loss event that a larger dataset would likely reveal as a recurring risk. We must expand the test period or increase trade frequency to validate whether this performance is an anomaly or a repeatable edge.

ADDITIONAL METRICS

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