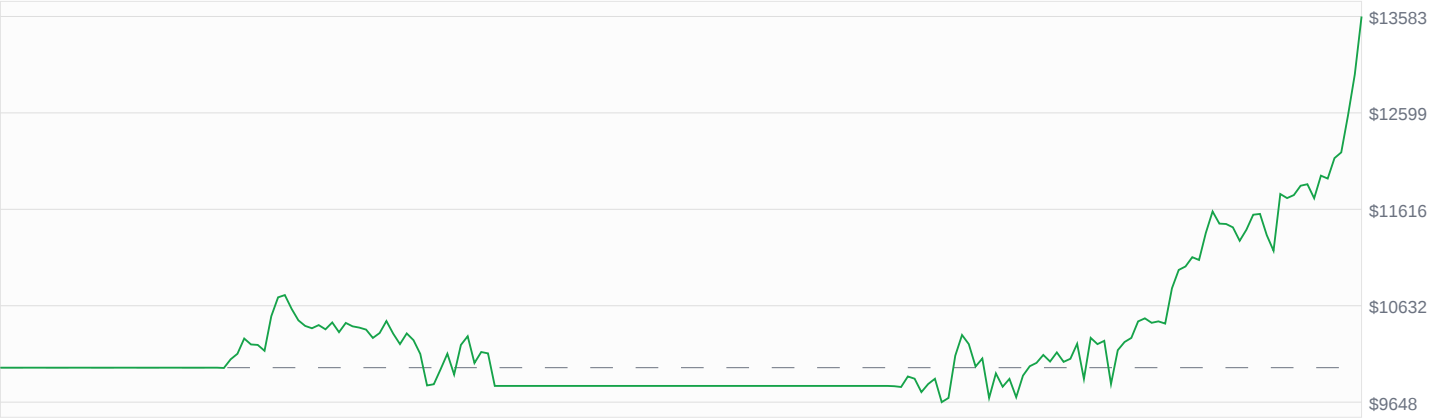




Backtest #5707 · AGM · AGM · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+35.79%	1.97	50.0%	-8.04%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 35.79% ROI and 1.97 Sharpe ratio appear exceptional but are statistically meaningless given only two trades. This tiny sample size offers zero confidence that the GG4_Bollinger_Squeeze edge is real rather than random variance. The 50% win rate on two executions provides no signal on strategy robustness or market regime adaptability. You must aggressively expand the backtest window to capture diverse volatility conditions before trusting these metrics.

ADDITIONAL METRICS

CAGR	35.79%
Sortino Ratio	1.65
Turnover	4.32x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$13582.88