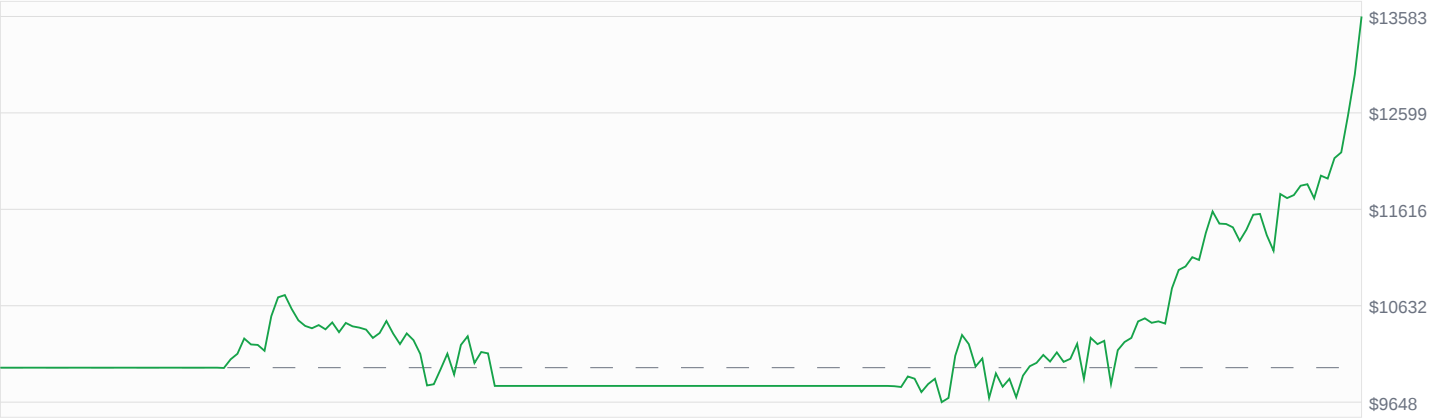




Backtest #5708 · AGM · AGM · GG4_Bollinger_Squeeze (auto)

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 is impressive but statistically meaningless given only two trades; this sample cannot support any confidence in the strategy. A 50% win rate with such minimal participation suggests pure luck rather than edge. The Sharpe of 1.97 is artificially inflated by the tiny trade count. Max drawdown of 8.04% is manageable, but you need hundreds of trades to validate risk-adjusted returns. Run a walk-forward optimization with 50+ trades minimum before considering live deployment.

ADDITIONAL METRICS

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