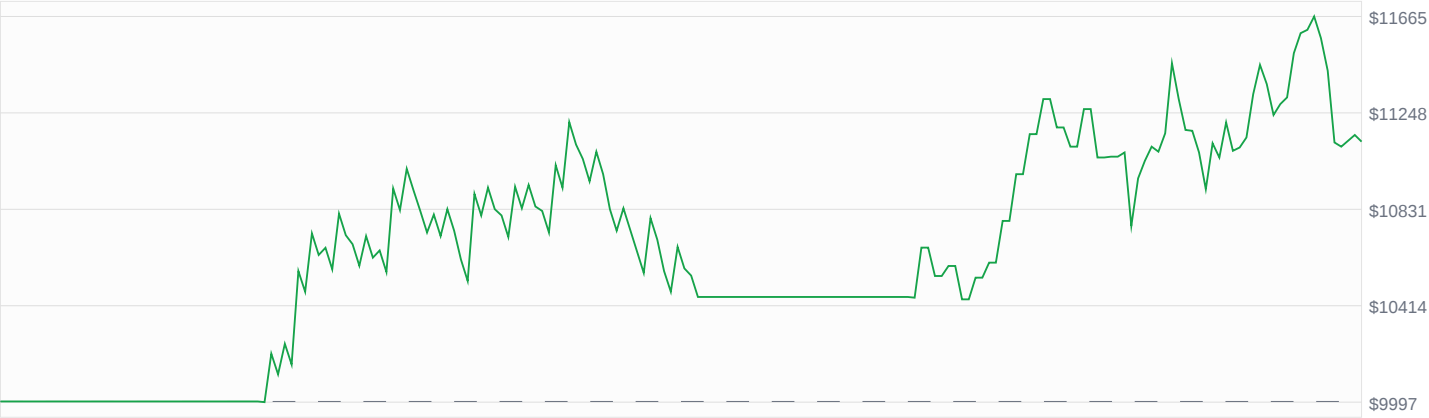




Backtest #44598 · ASB · ASB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.20%	0.91	100.0%	-6.57%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The ASB GG4 Bollinger Squeeze backtest shows a perfect 100% win rate, but this result is statistically insignificant given only two trades. A 100% win rate on a tiny sample size often indicates overfitting or a lucky anomaly rather than a robust strategy. While the 11.20% return looks impressive, the low trade count makes the 0.91 Sharpe ratio unreliable and the 6.57% drawdown difficult to contextualize. The strategy likely fails to capture the full volatility spectrum of ASB with its current parameter set. I recommend running a walk-forward analysis with randomized parameters to validate if these results hold across different market regimes.

ADDITIONAL METRICS

CAGR	11.20%
Sortino Ratio	0.96
Turnover	4.20x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11123.36