



Backtest #48886 · AGM · AGM · GG4_Bollinger_Squeeze (auto)

ROI

+24.68%

Sharpe

1.39

Win Rate

50.0%

Max Drawdown

-10.63%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The AGM GG4_Bollinger_Squeeze strategy delivered a +24.68% return with a Sharpe ratio of 1.39, yet the 50% win rate and single-digit trade count reveal a statistically insignificant sample size that masks extreme volatility. The 10.63% maximum drawdown indicates substantial risk per trade, suggesting the signal logic lacks robustness during low-volume consolidation phases common to Bollinger Squeezes. With only two executed trades, any performance metric is highly susceptible to outlier noise rather than representing a reliable edge. Future iterations must incorporate volume confirmation filters and minimum trade thresholds to validate strategy viability beyond random chance.

ADDITIONAL METRICS

CAGR	24.68%
Sortino Ratio	1.24
Turnover	4.21x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12471.53