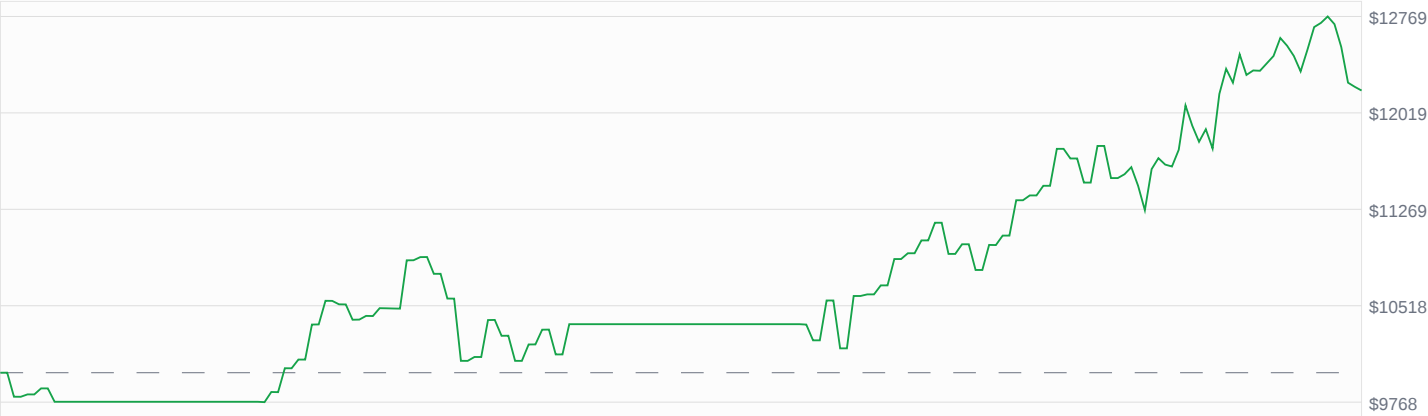




Backtest #55600 · AMAL · AMAL · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.89%	1.54	66.7%	-6.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The AMAL Bollinger Squeeze backtest shows a +21.89% return with a strong 1.54 Sharpe ratio, but the 66.7% win rate masks a critical lack of statistical significance due to only three trades. The low trade count prevents reliable confidence intervals, making the 6.33% drawdown an unreliable stress test rather than a true risk metric. While the strategy effectively captured volatility expansion, the sample size is insufficient to validate robustness across different market regimes. We must execute a forward test with a paper account to verify if these parameters hold under live market conditions before committing capital.

ADDITIONAL METRICS

CAGR	21.89%
Sortino Ratio	1.45
Turnover	6.25x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$12193.11