



Backtest #55429 · ASB · ASB · GG4_Bollinger_Squeeze (auto)

ROI

+11.20%

Sharpe

0.91

Win Rate

100.0%

Max Drawdown

-6.57%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The ASB GG4_Bollinger_Squeeze strategy achieved a perfect 100% win rate on a backtest, but this result is statistically insignificant due to only two trades. A Sharpe ratio of 0.91 suggests modest risk-adjusted returns, while the 6.57% maximum drawdown indicates vulnerability to sharp market moves. The sample size is too small to confirm the strategy's robustness or to rely on the apparent safety of the 11.20% ROI. We must expand the backtest window or increase the trade count before deploying live capital to validate these metrics.

ADDITIONAL METRICS

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