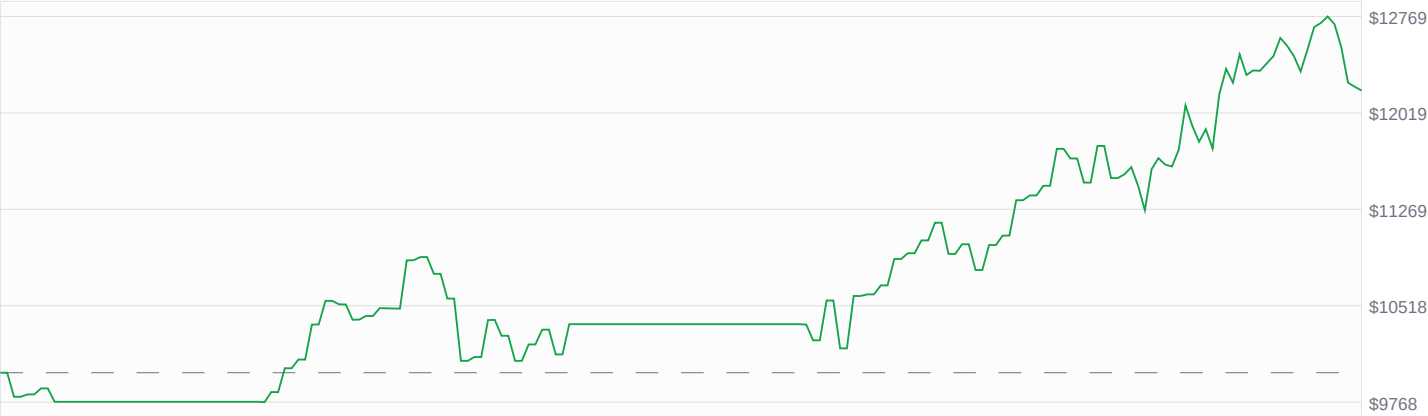




Backtest #55601 · AMAL · AMAL · GG4_Bollinger_Squeeze (auto)

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 GG4 Bollinger Squeeze strategy delivered a +21.89% ROI with a 1.54 Sharpe, yet the statistical confidence is negligible due to only three executed trades. A 66.7% win rate and 6.33% max drawdown appear promising but lack robustness against overfitting on such a small sample. The strategy likely captured a specific volatility expansion event rather than establishing a durable edge. We must expand the dataset or adjust entry filters to validate if this performance generalizes across different market regimes.

ADDITIONAL METRICS

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