



Backtest #56760 · LPG · GG4_Bollinger_Squeeze

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG4_Bollinger_Squeeze strategy generated a +38.21% return on LPG with a 66.7% win rate, driven by only three trades. The 21.52% maximum drawdown reveals excessive volatility, and a Sharpe ratio of 1.07 indicates moderate efficiency relative to the risk taken. Such a small sample size of three trades offers low statistical confidence and prevents robust assessment of strategy resilience. To validate performance, execute a forward test with higher trade frequency or expand the backtest to a longer historical window.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03