



Backtest #8158 · LPG · LPG · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy captured significant alpha with a twenty-five percent return and strong win rate, but the sample size of three trades renders these metrics statistically insignificant and unreliable for institutional deployment. A nearly thirty percent drawdown further signals excessive risk relative to the minimal transaction volume, suggesting the performance is likely due to luck rather than robust edge. The current data lacks the statistical power required to validate the underlying logic or estimate real-world expectancy accurately. Immediate next step involves running a comprehensive backtest across a larger dataset to determine if the edge persists over thousands of trades. Without this validation, the strategy remains an anecdotal

ADDITIONAL METRICS

CAGR	24.95%
Sortino Ratio	0.74
Turnover	7.35x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12498.91