



Backtest #57576 · LPG · GG4_Bollinger_Squeeze

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a 46.76% ROI with a 1.23 Sharpe, but the 66.7% win rate and 20.33% drawdown are statistically meaningless due to only three trades. A sample size of three trades lacks the power to validate the Bollinger Squeeze logic or confirm that the profit was not luck. Without more data points, the strategy's risk of ruin remains high, and the apparent efficiency is an illusion of small-sample bias. The immediate next step is to run a longer historical backtest to accumulate sufficient trades for a reliable confidence interval.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80