



Backtest #50689 · MPB · MPB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.51%	0.97	100.0%	-8.75%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The MPB GG4 Bollinger Squeeze backtest shows a perfect 100% win rate with a 13.51% ROI, driven by just two trades, which renders the Sharpe ratio of 0.97 statistically meaningless. A sample size this small cannot validate the strategy or confirm the absence of risk, as the 8.75% drawdown offers no context on volatility. Without more data, we cannot distinguish between genuine alpha and pure luck in this specific parameter set. We must expand the test window or adjust parameters to generate a statistically significant sample size before deployment. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	13.51%
Sortino Ratio	0.65
Turnover	4.15x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11354.25