



Backtest #56760 · LPG · GG4\_Bollinger\_Squeeze

ROI

+38.21%

Sharpe

1.07

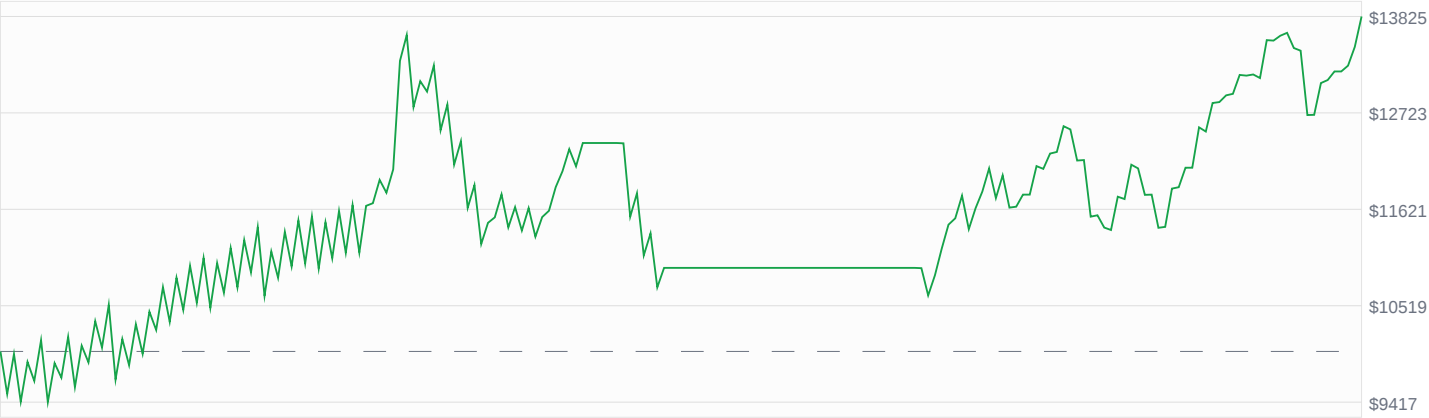
Win Rate

66.7%

Max Drawdown

-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 |