



Backtest #40519 · MET · MET · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+17.26%	1.27	50.0%	-6.62%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a positive ROI of 17.26% and a Sharpe ratio of 1.27, indicating favorable risk-adjusted returns. However, the 50% win rate and only two total trades render the statistical confidence negligible. The max drawdown of 6.62% is manageable but untested over longer market cycles. The primary weakness is the tiny sample size, which makes the results statistically insignificant. The concrete next step is to extend the backtest period to include at least fifty trades.

ADDITIONAL METRICS

CAGR	17.26%
Sortino Ratio	1.07
Turnover	4.06x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11729.59