



Backtest #53368 · 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 MET GG4 Bollinger Squeeze backtest shows a +17.26% ROI but lacks statistical significance due to only two trades. A perfect 50% win rate on such a small sample size is coincidental rather than indicative of an edge. While the 1.27 Sharpe ratio and 6.62% drawdown suggest acceptable risk parameters, the results are highly unstable. The next step is to expand the sample size by running a longer historical simulation before deploying live capital.

ADDITIONAL METRICS

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