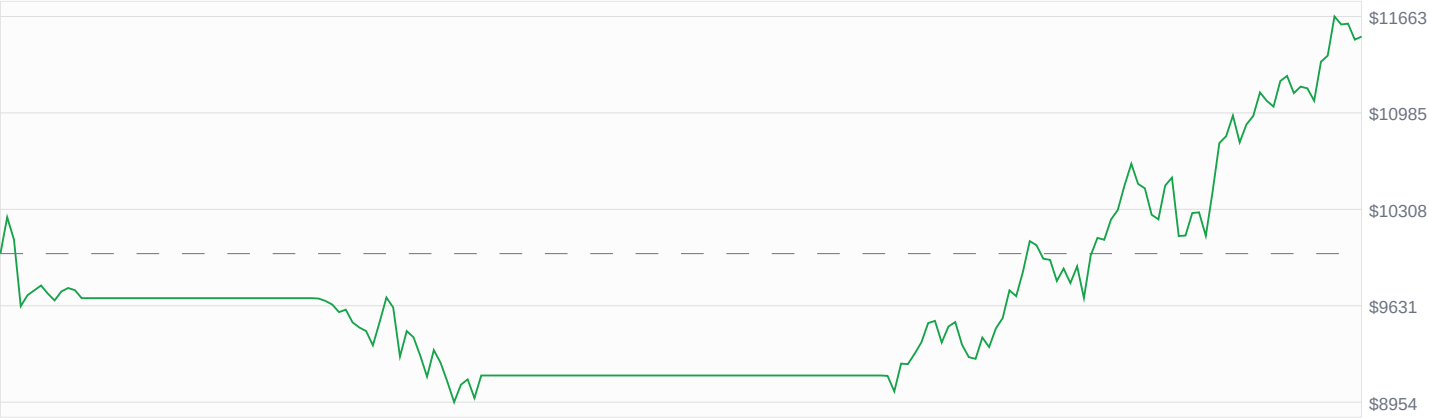




Backtest #28072 · MET · MET · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.18%	1.15	33.3%	-11.13%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy yielded a solid 15.18% return with a respectable Sharpe of 1.15, though the low win rate and massive 11.13% drawdown suggest high risk per trade. However, with only three total trades, the sample size is statistically negligible, rendering the results unreliable for live deployment. The performance is likely driven by a single outlier trade rather than a robust edge. Further backtesting with significantly more data points is required to establish statistical confidence. Until then, treat this as a hypothesis, not a validated signal.

ADDITIONAL METRICS

CAGR	15.18%
Sortino Ratio	0.88
Turnover	5.92x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11521.42