



Backtest #34680 · MAX · MAX · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+16.28%	0.79	33.3%	-15.80%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The Bollinger Squeeze backtest on MAX yielded a +16.28% ROI, yet the 33.3% win rate and 15.80% drawdown reveal significant instability. With only three trades, the statistical confidence is negligible, making the high Sharpe ratio of 0.79 unreliable for live deployment. The strategy likely failed to filter out false breakouts during high volatility periods. We must increase the sample size by backtesting on a longer timeframe or adding volume confirmation filters before considering live allocation.

ADDITIONAL METRICS

CAGR	16.28%
Sortino Ratio	0.54
Turnover	5.70x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11628.10