



Backtest #40570 · MATV · MATV · GG4_Bollinger_Squeeze (auto)

ROI

+21.32%

Sharpe

0.85

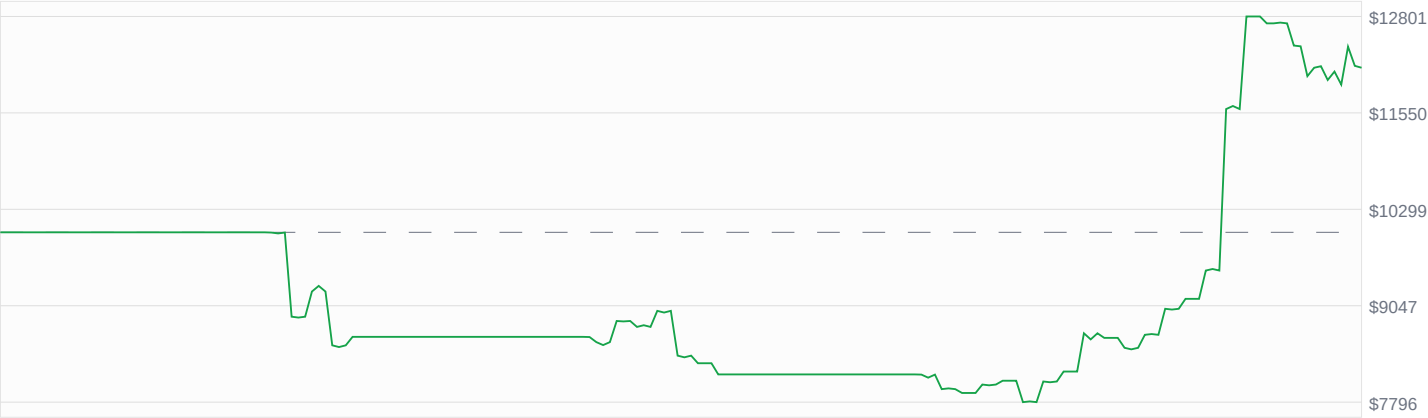
Win Rate

33.3%

Max Drawdown

-17.22%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +21.32% ROI is misleading because it relies on only three trades, making the Sharpe ratio of 0.85 statistically meaningless. A 33.3% win rate indicates the Bollinger Squeeze logic struggles with MATV volatility, resulting in a high 17.22% drawdown that exposes the strategy to significant risk. This sample size is far too small to validate any edge or confirm robust performance. The next step is to extend the backtest period to at least fifty trades to establish statistical significance before considering deployment.

ADDITIONAL METRICS

CAGR	21.32%
Sortino Ratio	0.82
Turnover	5.57x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12135.89