



Backtest #40647 · MPB · MPB · GG4_Bollinger_Squeeze (auto)

ROI

+13.51%

Sharpe

0.97

Win Rate

100.0%

Max Drawdown

-8.75%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 100% win rate and +13.51% ROI look strong but are statistically meaningless with only two trades. A Sharpe ratio of 0.97 cannot be trusted without a larger sample size to validate consistency. The 8.75% max drawdown is acceptable for a squeeze strategy, yet the low trade frequency limits its practical utility. The strategy likely caught favorable momentum but lacks evidence of robustness across market regimes. Run a 12-month backtest with at least 50 trades to establish statistical significance before any deployment.

ADDITIONAL METRICS

CAGR	13.51%
Sortino Ratio	0.65
Turnover	4.15x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11354.25