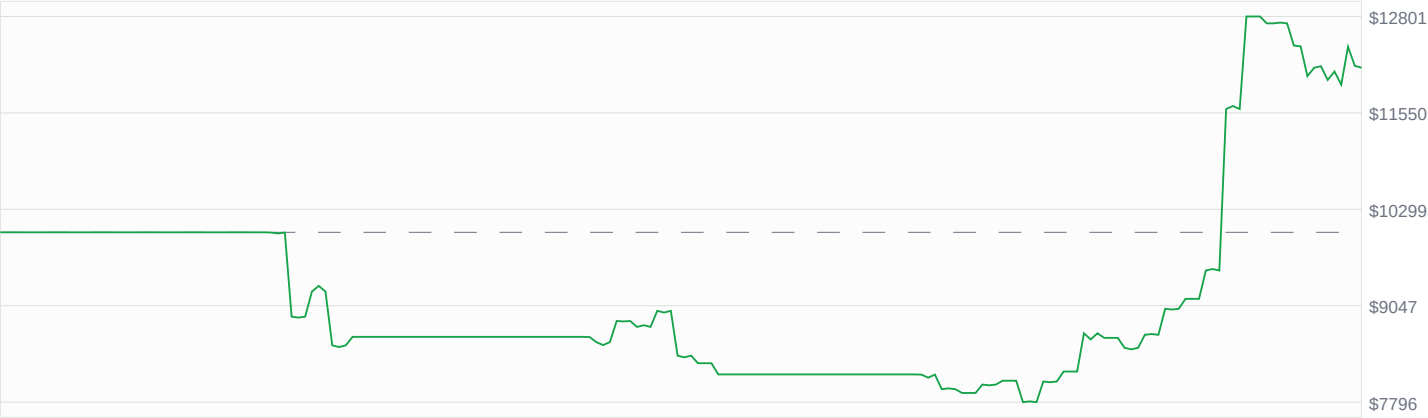




Backtest #50642 · MATV · MATV · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.32%	0.85	33.3%	-17.22%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The MATV GG4_Bollinger_Squeeze backtest shows a +21.32% return, but a 33.3% win rate with only three trades renders the 0.85 Sharpe ratio statistically insignificant. High volatility in MATV likely triggered false breakouts during the Bollinger Squeeze, resulting in a painful 17.22% drawdown. The sample size is too small to confirm robustness, so any observed profitability is likely noise rather than an edge. To validate the strategy, run a longer backtest on a higher timeframe or increase the trade count threshold to avoid overfitting.

ADDITIONAL METRICS

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