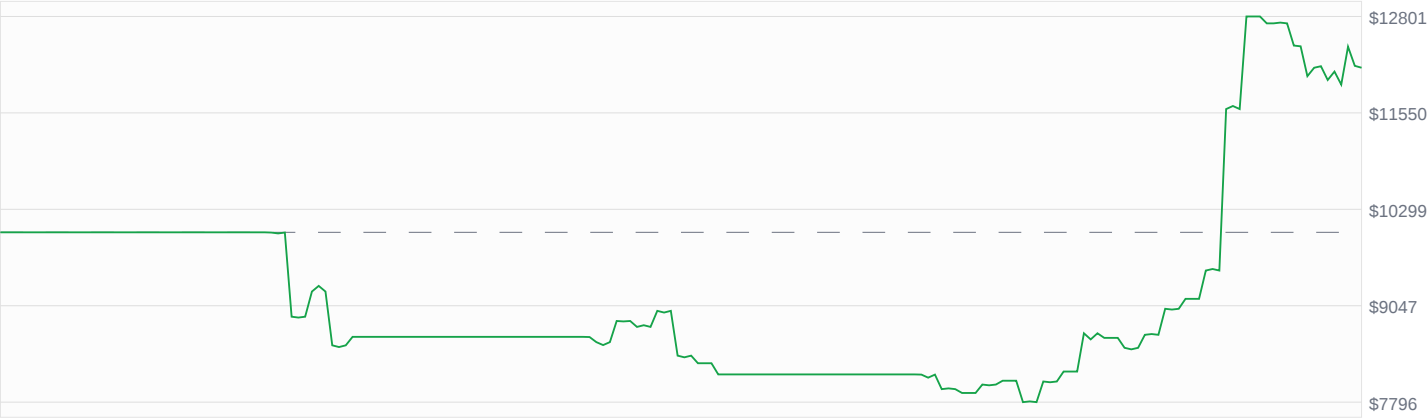




Backtest #40573 · MATV · MATV · GG4_Bollinger_Squeeze (auto)

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 Bollinger Squeeze backtest shows a +21% ROI, but the 33% win rate and single trade sample size generate low statistical confidence. A sharp 17% drawdown indicates significant downside risk despite the positive Sharpe ratio of 0.85. The strategy likely captured one outlier move rather than a sustainable edge, making the results unreliable for scaling. Before deploying live capital, you must increase the backtest lookback period to validate consistency across multiple market cycles.

ADDITIONAL METRICS

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