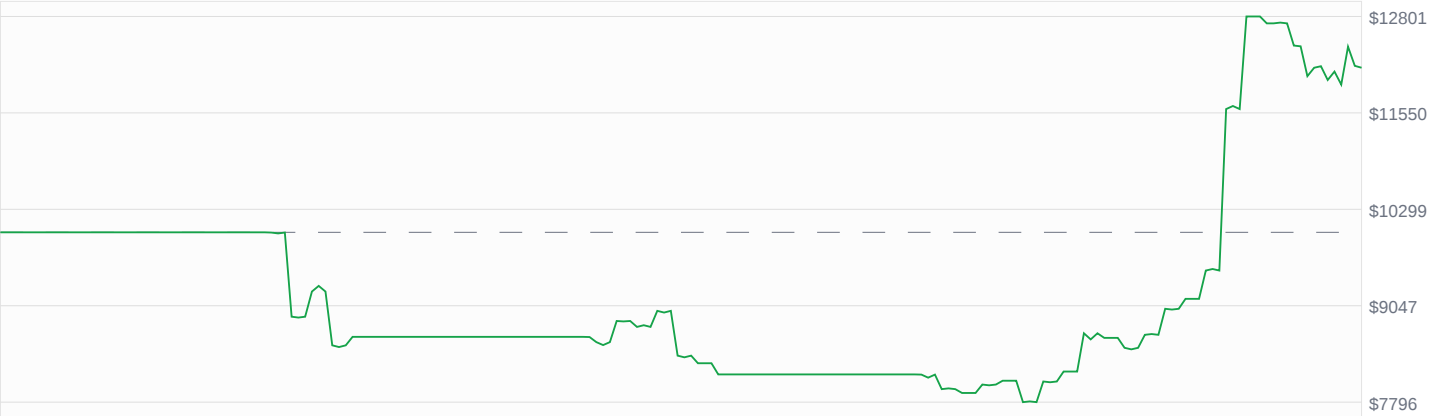




Backtest #53427 · MATV · MATV · GG4_Bollinger_Squeeze (auto)

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 21.32% gain with a 33.3% win rate, but the 17.22% drawdown and 0.85 Sharpe ratio suggest weak statistical significance due to only three trades. Such a small sample size prevents reliable inference about strategy robustness or true risk-adjusted performance. The high drawdown relative to return indicates poor loss control during the few active positions. A prudent next step is to expand the testing window or reduce position sizing to validate whether the positive ROI holds under varied market conditions.

ADDITIONAL METRICS

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