



Backtest #44881 · MCHB · MCHB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.03%	0.28	25.0%	-11.00%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a modest 3.03% return but lacks statistical significance due to the tiny sample of four trades. A 25% win rate combined with an 11% max drawdown suggests poor risk-reward efficiency and high exposure to adverse price movements. The 0.28 Sharpe ratio confirms that returns are not commensurate with the volatility incurred during the test period. These results indicate the current Bollinger Squeeze parameters are ill-suited for MCHB, requiring further optimization or a different asset class.

ADDITIONAL METRICS

CAGR	3.03%
Sortino Ratio	0.26
Turnover	7.86x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10306.38