



Backtest #44882 · 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 MCHB Bollinger Squeeze strategy generated a modest 3.03% return but exhibited a structurally weak 25% win rate, indicating that the few successful trades barely compensated for the frequent losses. A Sharpe ratio of 0.28 confirms poor risk-adjusted performance, while the 11% max drawdown highlights significant volatility exposure relative to the gains achieved. With only four total trades, the statistical confidence is negligible, making it impossible to distinguish genuine alpha from random noise or luck. The primary failure lies in the signal logic failing to filter out low-probability entries effectively. The immediate next step is to increase the sample size to at least one hundred trades and tighten the entry criteria to improve the win

ADDITIONAL METRICS

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