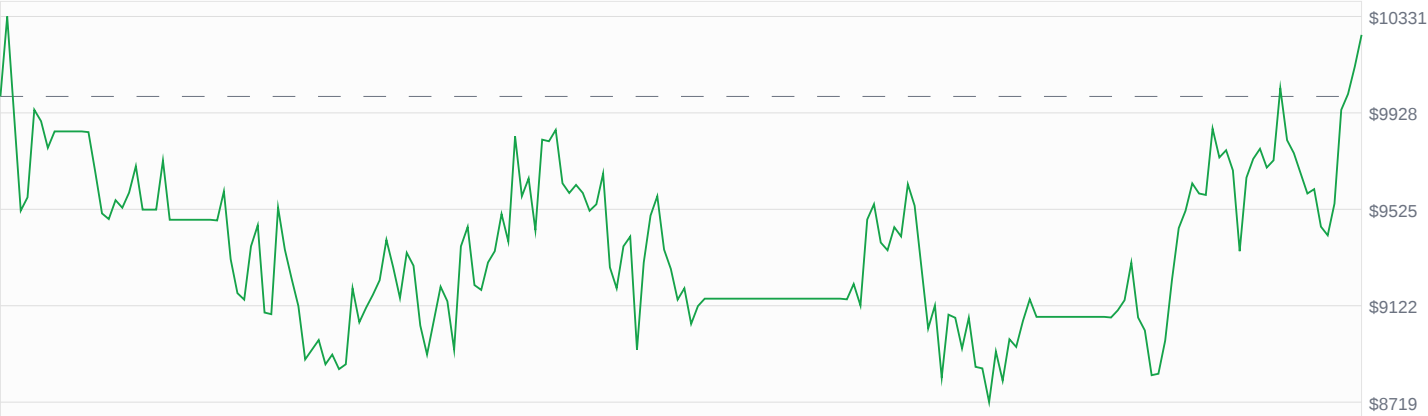




Backtest #4838 · MCHB · MCHB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+2.51%	0.25	20.0%	-15.61%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The MCHB backtest shows marginal gains at the cost of poor efficiency, with a 15.61% drawdown dwarfing the 2.51% ROI. The 20% win rate across only five trades offers no statistical confidence, making the results indistinguishable from noise. Risk-adjusted metrics are weak, signaling the strategy lacks robust edge. Next step: run a walk-forward optimization to validate stability over a larger, out-of-sample dataset.

ADDITIONAL METRICS

CAGR	2.51%
Sortino Ratio	0.24
Turnover	9.54x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$10254.34