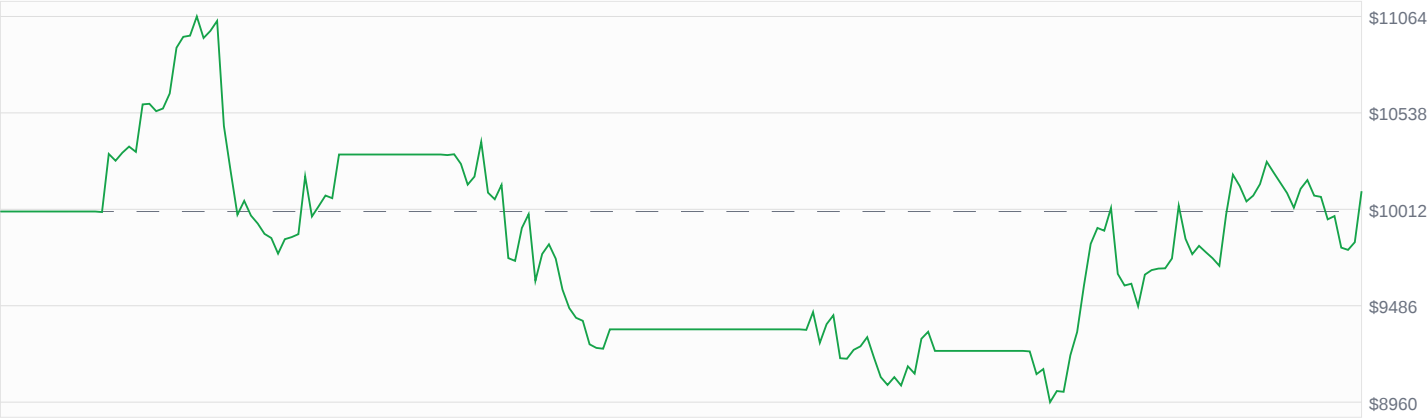




Backtest #40679 · BHRB · BHRB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+1.08%	0.17	50.0%	-19.01%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The BHRB Bollinger Squeeze test shows a 50% win rate and 1.08% ROI, yet the sample of only four trades renders any statistical confidence meaningless. A maximum drawdown of 19.01% exposes significant volatility risk that the low Sharpe ratio of 0.17 confirms, indicating the strategy lacks edge in this specific context. Without more historical data or market cycles, the results are likely noise rather than a repeatable signal. The primary next step is to expand the backtest window to at least one full market cycle to validate whether the strategy can recover from such drawdowns. Until then, deploying this strategy with live capital is statistically unsound and unsupported by the evidence.

ADDITIONAL METRICS

CAGR	1.08%
Sortino Ratio	0.13
Turnover	7.79x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$10110.79