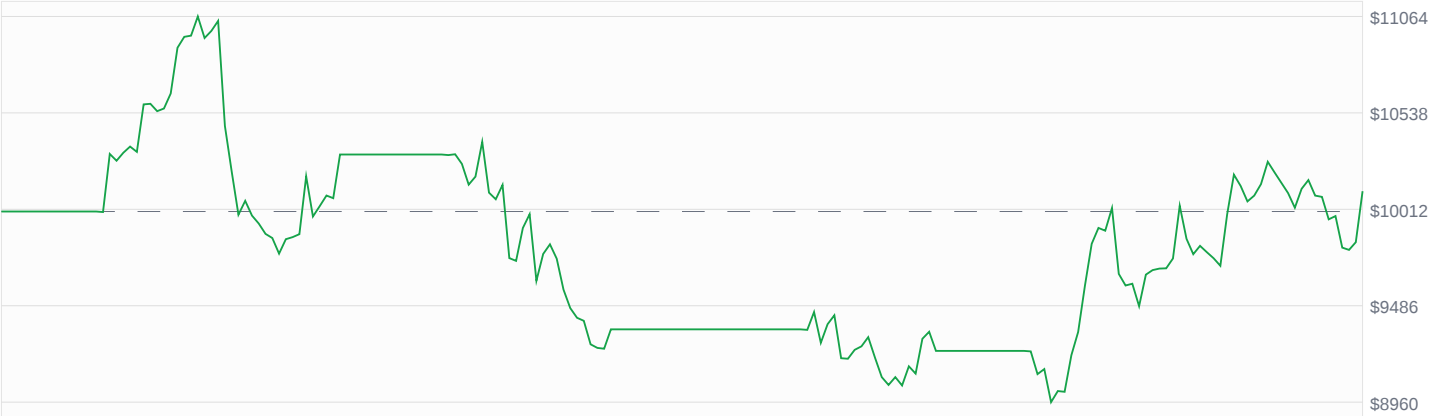




Backtest #50714 · BHRB · BHRB · GG4_Bollinger_Squeeze (auto)

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 GG4_Bollinger_Squeeze strategy delivered marginal gains with a +1.08% ROI, yet the sample size of only four trades generates statistically insignificant results that preclude any reliable performance assessment. A 50% win rate combined with a Sharpe ratio of 0.17 indicates a strategy barely outperforming a random walk, while the 19.01% maximum drawdown exposes severe instability in the equity curve. The current parameters likely overfit short-term volatility noise rather than capturing sustainable alpha in the BHRB price action. Next, expand the backtest window to include at least two hundred trades and widen the Bollinger Bands to filter out false signals.

ADDITIONAL METRICS

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