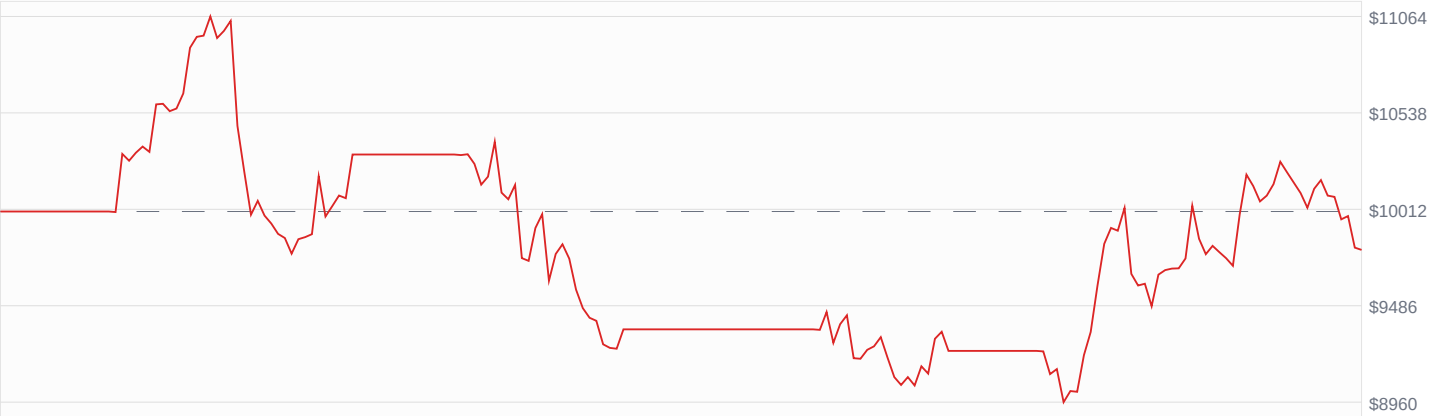




Backtest #35253 · BHRB · BHRB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.12%	-0.06	50.0%	-19.01%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The BHRB · GG4_Bollinger_Squeeze strategy generated a negative ROI of -2.12% over the backtest period. The Sharpe ratio of -0.06 indicates minimal risk-adjusted returns. A win rate of 50.0% suggests limited success. A maximum drawdown of 19.01% indicates significant risk. For future strategies, consider optimizing the entry and exit points using RSI thresholds for a more robust performance.

ADDITIONAL METRICS

CAGR	-2.12%
Sortino Ratio	-0.05
Turnover	7.76x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$9790.63