



Backtest #34458 · UFCS · UFCS · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+26.92%	1.24	66.7%	-10.97%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for the UFCS · GG4_Bollinger_Squeeze strategy demonstrated a strong performance with a +26.92% return and a Sharpe ratio of 1.24, achieving a 66.7% win rate. The max drawdown of 10.97% was within acceptable limits for the sample size of 3 trades. One concrete next step is to conduct a backtest with a larger sample size to further validate these results and optimize the strategy parameters.

ADDITIONAL METRICS

CAGR	26.92%
Sortino Ratio	1.33
Turnover	6.18x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12695.93