



Backtest #40624 · UFCS · UFCS · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+29.11%	1.31	66.7%	-10.97%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 29.11% ROI and 1.31 Sharpe ratio suggest strong initial momentum, but the 10.97% max drawdown remains significant relative to the gains. Statistical confidence is critically low because three total trades provide an insufficient sample size to validate the strategy's long-term robustness or risk profile. The 66.7% win rate is promising yet easily distorted by such a small dataset, making it impossible to distinguish skill from luck. Before considering further deployment, you must expand the backtesting window to include at least fifty trades to establish a reliable performance baseline. This additional data will clarify whether the current metrics hold up under broader market conditions.

ADDITIONAL METRICS

CAGR	29.11%
Sortino Ratio	1.43
Turnover	6.20x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12915.24