



Backtest #40684 · UMBF · UMBF · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.35%	1.13	50.0%	-6.13%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a 15.35% return with a 1.13 Sharpe ratio, but the 50% win rate is statistically meaningless due to only two trades. This tiny sample size prevents any reliable inference about true edge or risk profile. The 6.13% max drawdown appears manageable but remains an unverified anomaly given the limited data. You must increase the trade count to at least 30-50 executions before trusting these metrics.

ADDITIONAL METRICS

CAGR	15.35%
Sortino Ratio	0.93
Turnover	4.01x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$11538.91