



Backtest #50667 · UFCS · UFCS · GG4_Bollinger_Squeeze (auto)

ROI

+29.11%

Sharpe

1.31

Win Rate

66.7%

Max Drawdown

-10.97%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The UFCS GG4_Bollinger_Squeeze backtest shows a 29.11% ROI with a 66.7% win rate, but the statistical significance is critically low due to only three trades. While the Sharpe ratio of 1.31 suggests reasonable risk-adjusted returns, a maximum drawdown of 10.97% indicates substantial volatility exposure that the small sample size fails to capture. This limited dataset prevents any reliable assessment of strategy robustness or consistency across different market regimes. We must increase the backtest horizon or adjust parameters to gather sufficient trade data before deploying live capital.

ADDITIONAL METRICS

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