



Backtest #52491 · UCB · UCB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.68%	1.32	100.0%	-5.93%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The UCB Bollinger Squeeze backtest shows a perfect 100% win rate and positive ROI, but this result lacks statistical significance with only three trades. The extremely low trade count creates a high risk of overfitting, meaning the strategy may capture noise rather than genuine market inefficiency. While the Sharpe ratio of 1.32 looks favorable, it is skewed by the small sample size and does not reflect real-world drawdown potential. You must expand the backtest window or adjust entry thresholds to generate enough data points for a reliable performance assessment.

ADDITIONAL METRICS

CAGR	15.68%
Sortino Ratio	1.22
Turnover	6.40x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11571.87