



Backtest #43970 · EOG · EOG · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.36%	0.57	40.0%	-22.23%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 9.36% return, but the 0.57 Sharpe ratio and 22.23% drawdown indicate poor risk-adjusted performance. A 40% win rate over only five trades provides negligible statistical confidence, making the results likely noise rather than skill. The significant drawdown relative to gains highlights inadequate position sizing or stop-loss logic. Next, run a Monte Carlo simulation with at least two hundred synthetic trades to validate whether the edge persists under different market conditions.

ADDITIONAL METRICS

CAGR	9.36%
Sortino Ratio	0.43
Turnover	10.64x
Total Trades	5
Initial Capital	\$10000.00
Final Capital	\$10939.55