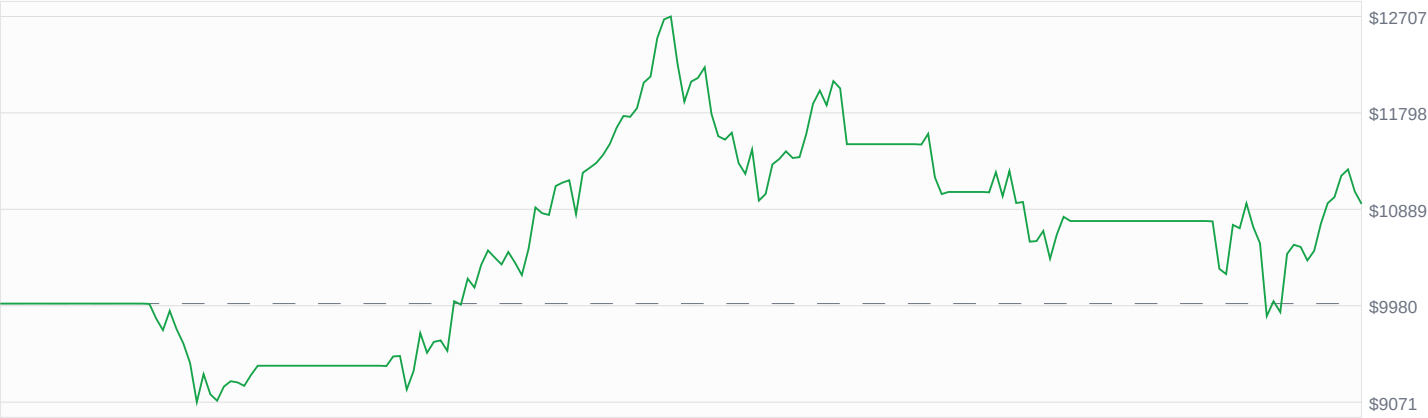




Backtest #43974 · EOG · EOG · GG4_Bollinger_Squeeze (auto)

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 GG4_Bollinger_Squeeze strategy generated a positive 9.36% return on EOG, yet the 0.57 Sharpe ratio and 40% win rate indicate a lack of statistical significance given only five trades. A 22.23% maximum drawdown reveals extreme volatility exposure where losses outweighed gains in roughly half the instances. Such a small sample size prevents reliable inference about the strategy's robustness or edge in current market regimes. The next step is to expand the lookback period or adjust entry thresholds to filter for higher momentum before re-evaluating performance metrics.

ADDITIONAL METRICS

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