



Backtest #5323 · DVN · DVN · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+26.61%	1.15	66.7%	-18.93%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +26.61% ROI and 1.15 Sharpe ratio are appealing, yet the 66.7% win rate rests on only three trades, rendering the result statistically insignificant and vulnerable to overfitting. The 18.93% drawdown confirms the strategy's volatility, while the tiny sample size fails to prove robustness across varying market regimes. You cannot trust these signals yet. Run a walk-forward optimization with expanded windows to validate the edge before allocating capital.

ADDITIONAL METRICS

CAGR	26.61%
Sortino Ratio	0.93
Turnover	7.38x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12664.61