



Backtest #43971 · EOG · EOG · GG4_Bollinger_Squeeze (auto)

ROI

+9.36%

Sharpe

0.57

Win Rate

40.0%

Max Drawdown

-22.23%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EOG Bollinger Squeeze strategy generated a modest 9.36% ROI, but the 40% win rate indicates it relies heavily on a few large winners to offset frequent losses. A 22.23% maximum drawdown is excessive relative to the return, suggesting poor risk-adjusted performance with a Sharpe ratio of only 0.57. With merely five total trades, the statistical confidence is negligible, making it impossible to distinguish genuine alpha from random variance or luck. The primary failure is the lack of consistency in profit capture, where the strategy fails to protect capital during adverse moves. The concrete next step is to expand the backtest dataset to at least fifty trades to establish a reliable baseline before considering any parameter adjustments.

ADDITIONAL METRICS

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