



Backtest #43973 · 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 EOG Bollinger Squeeze backtest shows a modest 9.36% ROI, yet the 0.57 Sharpe ratio is too low to justify the 22.23% max drawdown. A 40% win rate over only five trades indicates statistically insignificant results, meaning this performance likely reflects noise rather than a durable edge. The strategy fails to generate consistent alpha, as the high drawdown erodes any potential gains from the few successful positions. Before deploying this strategy, you must expand the sample size to at least fifty trades to validate whether the signal possesses genuine predictive power.

ADDITIONAL METRICS

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