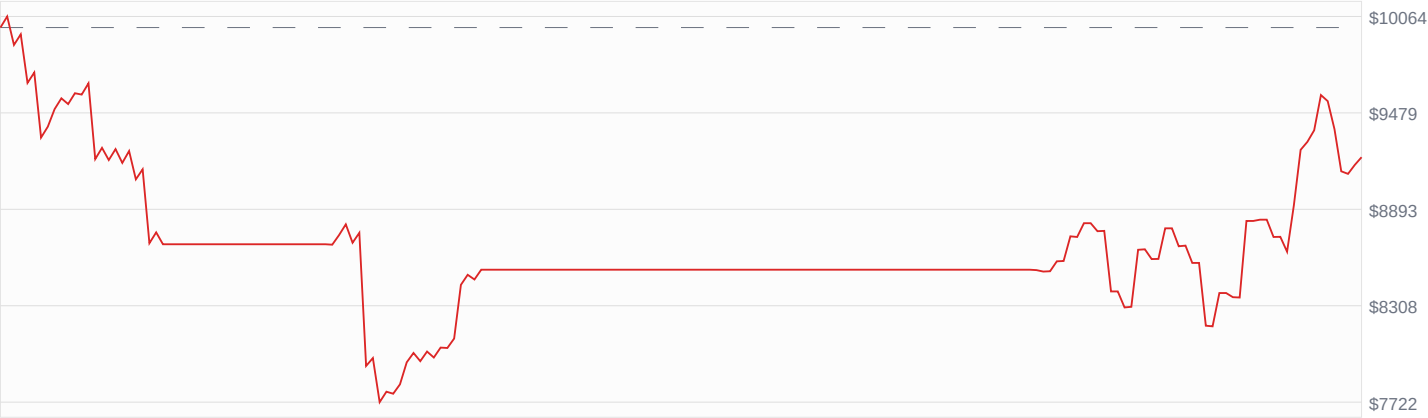




Backtest #45110 · DVN · DVN · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-7.93%	-0.37	33.3%	-23.27%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The DVN GG9_ATR_Breakout backtest reveals a statistically insignificant strategy with only three trades, rendering the negative Sharpe of -0.37 and 23.27% drawdown unreliable indicators of long-term performance. The low win rate of 33.3% suggests the breakout logic failed to capture meaningful momentum, likely due to insufficient sample size to validate the entry conditions. We cannot confirm whether the strategy is flawed or merely under-tested, as the data lacks the volume required for robust inference. The immediate next step is to expand the backtest window to at least 200 trading days to achieve a statistically significant sample size before any live deployment.

ADDITIONAL METRICS

CAGR	-7.93%
Sortino Ratio	-0.22
Turnover	5.36x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$9209.74