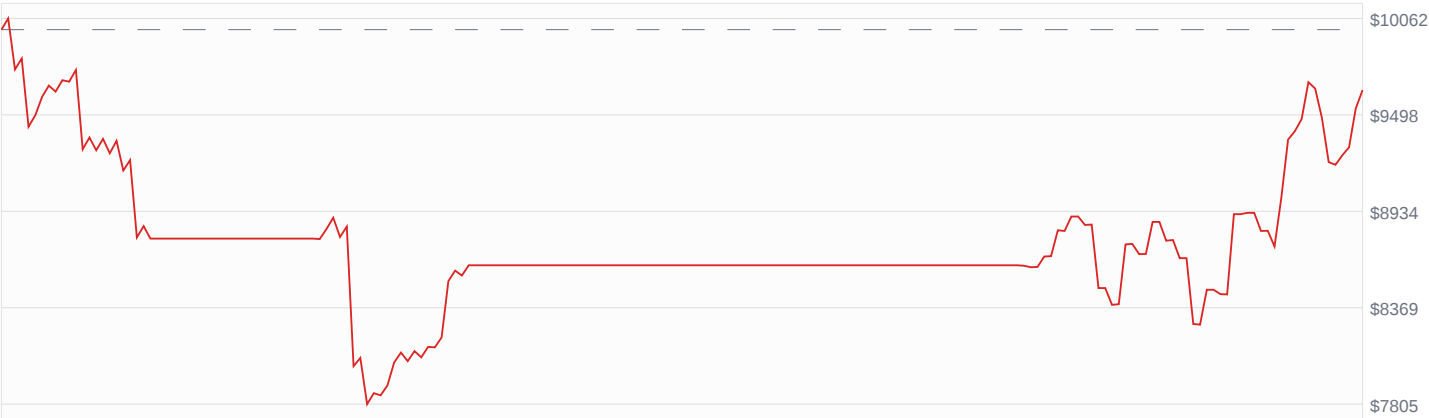




Backtest #55836 · DVN · DVN · GG9\_ATR\_Breakout (auto)

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -3.60% | -0.10  | 33.3%    | -22.43%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The DVN GG9\_ATR\_Breakout strategy yielded negative returns with a loss of 3.60% and a Sharpe ratio of -0.10, driven by a dismal 33.3% win rate and a severe 22.43% drawdown across only three trades. Such a minimal sample size renders the statistical results highly unreliable and insufficient to validate or reject the underlying logic. The bot failed to capitalize on the expected volatility, likely due to premature exits or false breakouts in the current market regime. We must execute a larger backtest with an extended date range to gather sufficient trade data for meaningful performance evaluation.

ADDITIONAL METRICS

|                 |           |
|-----------------|-----------|
| CAGR            | -3.60%    |
| Sortino Ratio   | -0.06     |
| Turnover        | 5.44x     |
| Total Trades    | 3         |
| Initial Capital | \$9997.00 |
| Final Capital   | \$9643.23 |