



Backtest #54987 · EOG · EOG · GG4_Bollinger_Squeeze (auto)

ROI

+9.36%

Sharpe

0.57

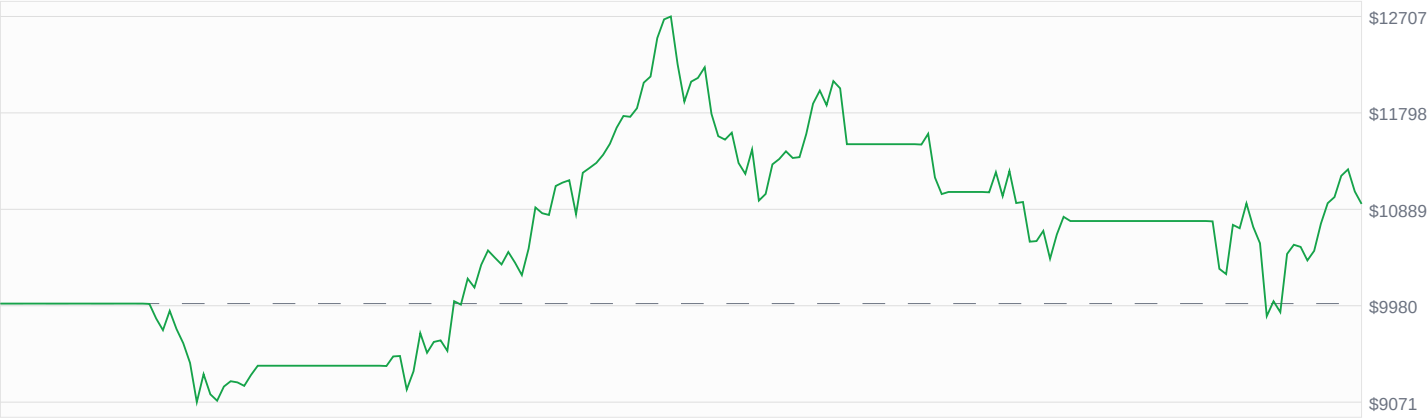
Win Rate

40.0%

Max Drawdown

-22.23%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Bollinger Squeeze strategy on EOG generated positive returns, yet the low win rate of 40% and a maximum drawdown of 22.23% suggest exposure to significant volatility during squeeze failures. With only five trades recorded, the Sharpe ratio of 0.57 lacks statistical confidence to validate robustness beyond this narrow sample. The strategy successfully capitalized on short-term volatility contractions but failed to filter out false breakouts effectively. A concrete next step is to run a parameter optimization on the standard deviation period to tighten entry criteria and reduce frequency.

ADDITIONAL METRICS

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