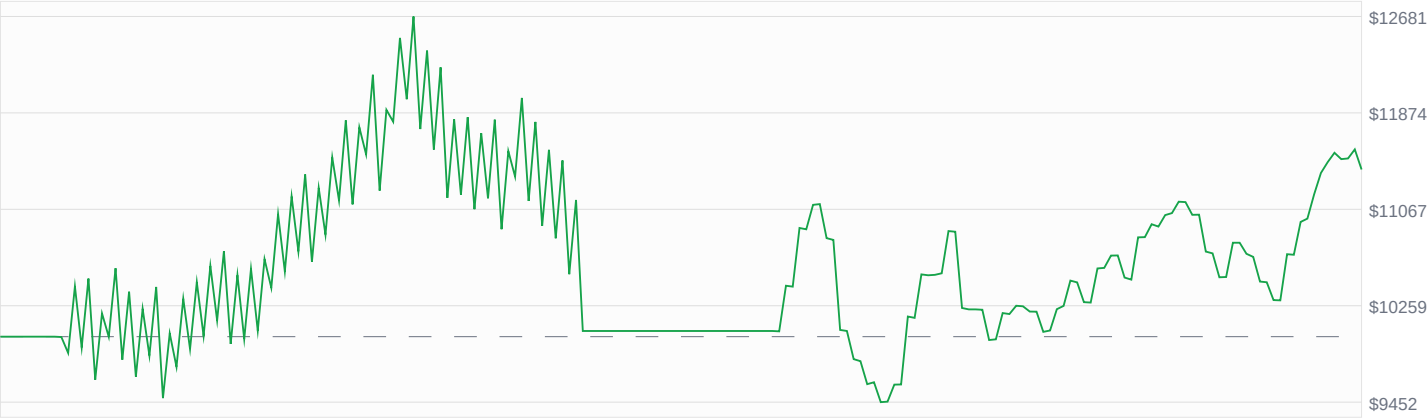




Backtest #44983 · INSW · INSW · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.97%	0.57	100.0%	-25.47%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a +13.97% return with a perfect 100% win rate, yet the Sharpe ratio of 0.57 indicates poor risk-adjusted efficiency. The primary weakness is the severe 25.47% maximum drawdown, which threatens capital preservation despite the positive net PnL. Statistical confidence is virtually non-existent due to the minimal sample of only three trades, rendering the results statistically insignificant. Consequently, the results likely reflect luck rather than a robust edge. The immediate next step is to extend the backtest period to at least fifty trades to validate the signal logic before any further consideration.

ADDITIONAL METRICS

CAGR	13.97%
Sortino Ratio	0.52
Turnover	6.20x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11399.97