LATINOS TRADING

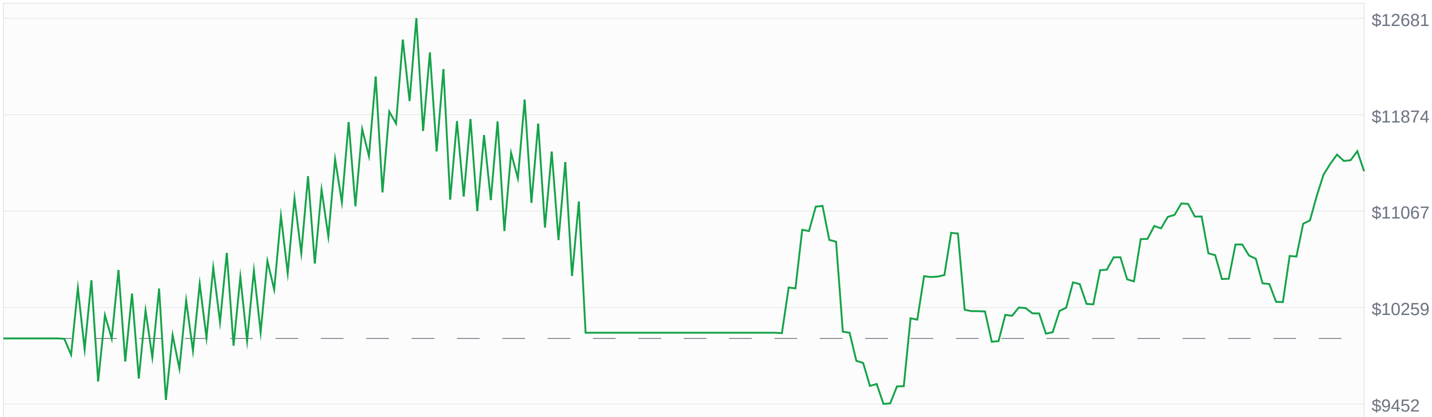
BACKTEST REPORT

Backtest #55769 · INSW · INSW · GG4_Bollinger_Squeeze (auto)

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

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The INSW Bollinger Squeeze backtest shows a perfect 100% win rate across only three trades, which suggests statistical overfitting rather than a robust edge. While the 13.97% ROI is positive, the low Sharpe ratio of 0.57 and a severe 25.47% drawdown indicate extreme volatility and poor risk-adjusted returns. With such a limited sample size, the strategy lacks the statistical confidence required for institutional deployment. We must expand the sample by testing on more liquid equities or increasing the trade count to validate consistency before live execution.

ADDITIONAL METRICS

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

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