

LATINOS TRADING

BACKTEST REPORT



Backtest #28094 · INSW · INSW · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+72.39%	2.04	33.3%	-14.55%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a 72% ROI and a 2.04 Sharpe ratio with only 14.55% drawdown, but the three-trade sample size is insufficient for statistical confidence. A 33% win rate suggests reliance on large outlier gains rather than consistent edge. High variance renders performance metrics unreliable for live deployment. You need to expand the backtest period to capture more market cycles. This will validate whether the squeeze strategy holds up under varied volatility conditions.

ADDITIONAL METRICS

CAGR	72.39%
Sortino Ratio	2.21
Turnover	6.55x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$17244.60