



Backtest #44982 · INSW · INSW · GG4_Bollinger_Squeeze (auto)

ROI

+13.97%

Sharpe

0.57

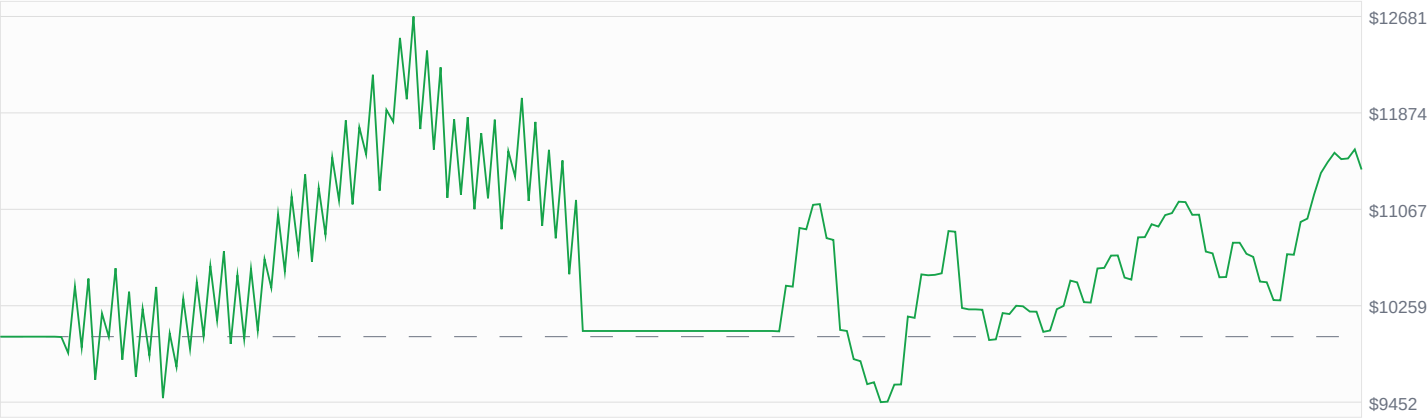
Win Rate

100.0%

Max Drawdown

-25.47%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy generated a +13.97% return with a 100% win rate, but this is statistically insignificant due to only three total trades. A Sharpe ratio of 0.57 suggests mediocre risk-adjusted performance relative to the volatility incurred. The 25.47% maximum drawdown indicates high exposure to adverse price movements despite the small sample. This result lacks statistical confidence to prove consistent edge in live markets. Next, run a backtest over a larger historical window to validate the signal's robustness.

ADDITIONAL METRICS

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