LATINOS TRADING

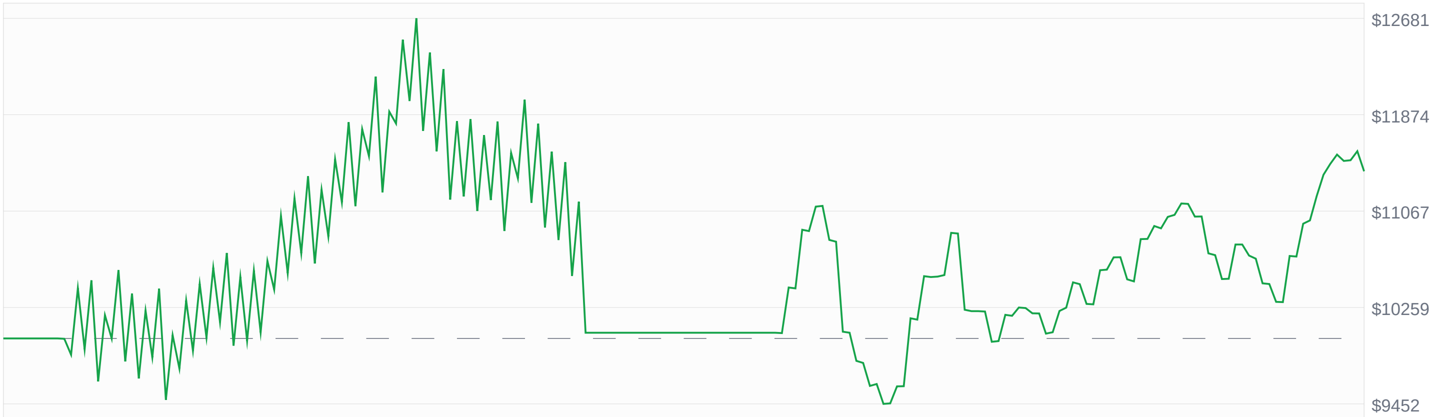
BACKTEST REPORT

Backtest #44983 · 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 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**

Generated 2026-08-31T05:06:11Z · latinostrading.com