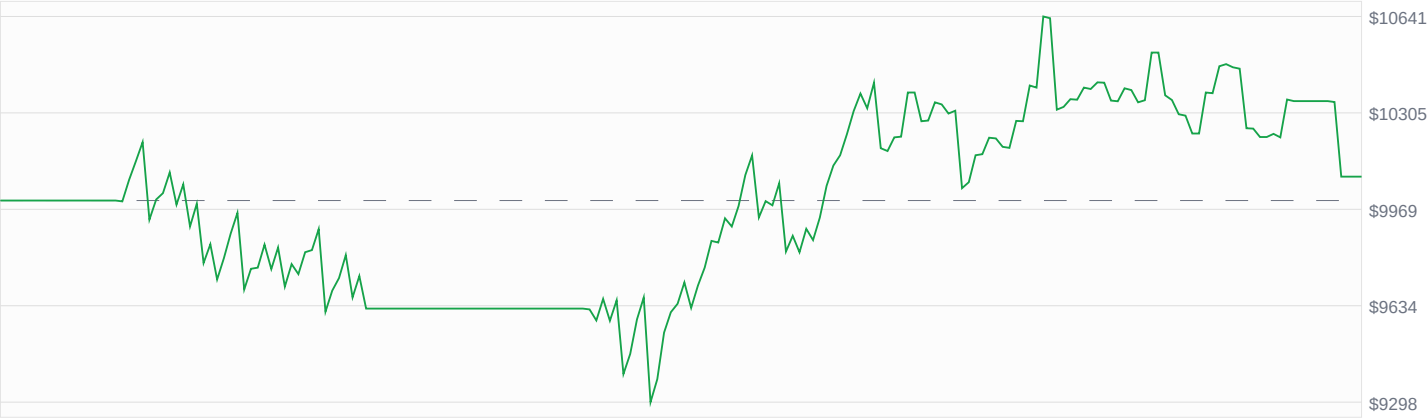




Backtest #41273 · INDB · INDB · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+0.83%	0.14	33.3%	-8.51%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG4 Bollinger Squeeze backtest on INDB yielded a negligible +0.83% ROI with a weak Sharpe of 0.14, driven by only three trades and a low 33.3% win rate. The strategy failed to capture meaningful trend momentum, resulting in an 8.51% drawdown that indicates poor risk-adjusted performance for this specific asset. Statistical confidence is non-existent due to the extremely small sample size, making these results unreliable for live deployment. We must expand the test window or adjust the squeeze parameters to gather sufficient data before considering any live execution.

ADDITIONAL METRICS

CAGR	0.83%
Sortino Ratio	0.10
Turnover	6.00x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10083.24