LATINOS TRADING

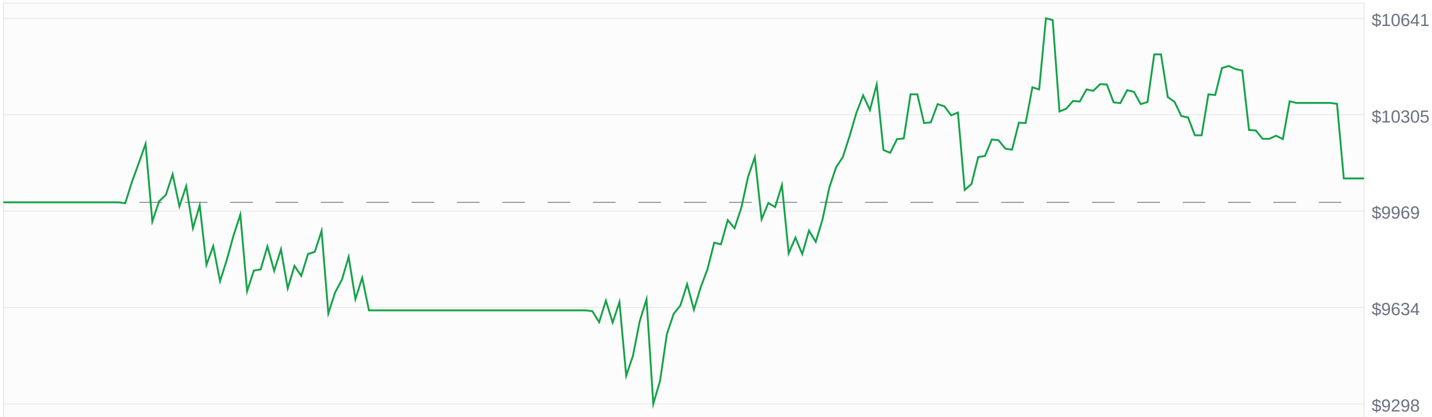
BACKTEST REPORT

Backtest #41276 · INDB · INDB · GG4_Bollinger_Squeeze (auto)

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

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy yielded a marginal 0.83% return with a negligible 0.14 Sharpe ratio, indicating no risk-adjusted alpha. A 33.3% win rate combined with an 8.51% drawdown suggests the Bollinger Squeeze logic captures weak signals or poor timing. Statistical confidence is nonexistent due to the tiny sample of only three trades. The primary failure is the lack of edge, as costs likely eroded the minimal gains. Next, extend the backtest window to at least 500 trades to validate whether this pattern holds or remains noise.

ADDITIONAL METRICS

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

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