LATINOS TRADING

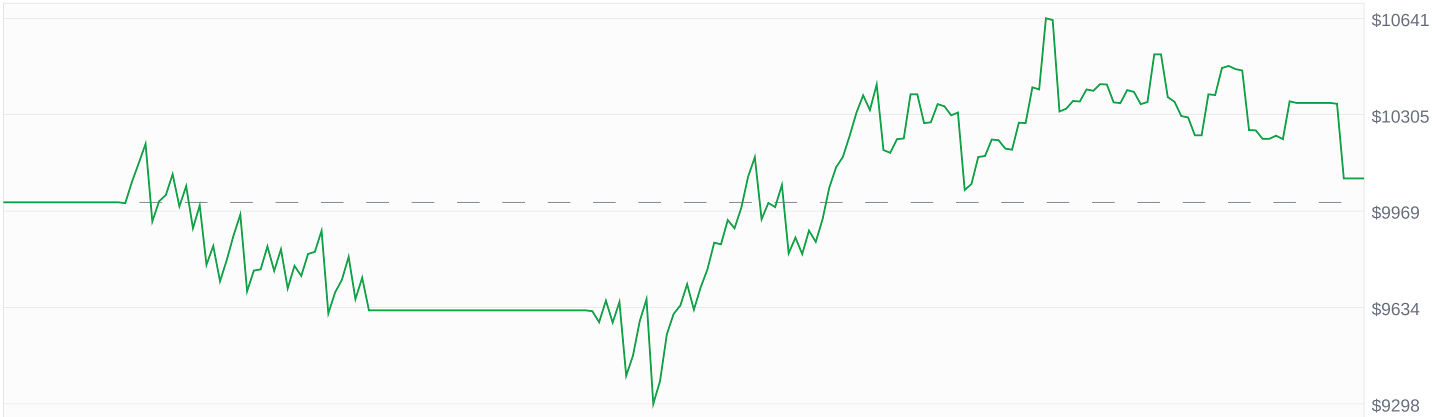
BACKTEST REPORT

Backtest #41277 · 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 Bollinger Squeeze strategy on INDB shows negligible alpha with a 0.83% ROI and a 0.14 Sharpe ratio, indicating returns that do not compensate for risk. A 33.3% win rate paired with an 8.51% max drawdown suggests the signal lacks statistical edge in the current regime. With only three total trades, the sample size is far too small to establish confidence or distinguish skill from luck. The primary failure is insufficient trade frequency to validate the mean reversion logic. The next step is to extend the backtest window to at least fifty trades or adjust the squeeze parameters to increase signal frequency.

ADDITIONAL METRICS

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