LATINOS TRADING

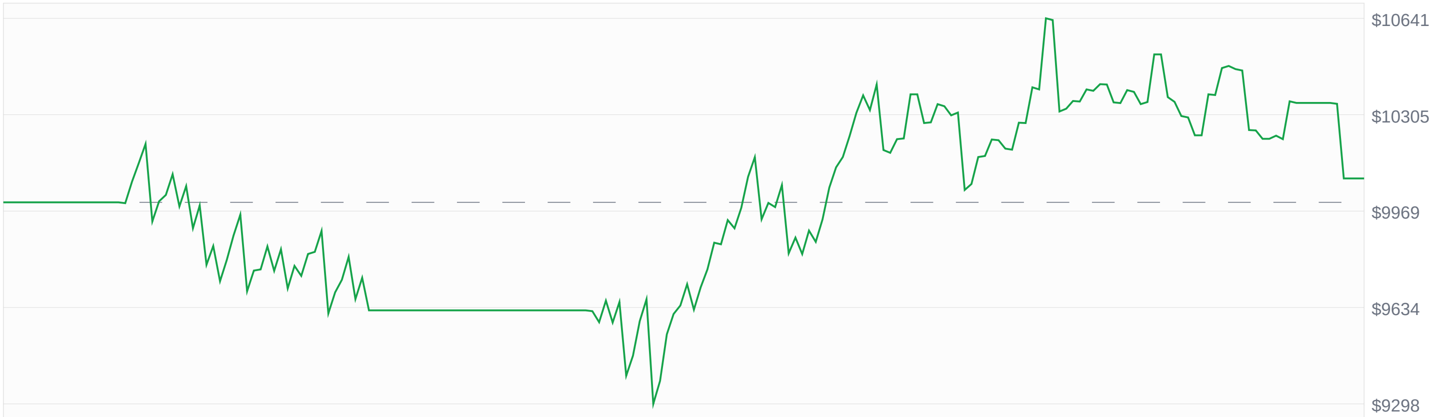
BACKTEST REPORT

Backtest #41281 · 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 generated a marginal 0.83% return with a weak 0.14 Sharpe ratio, indicating poor risk-adjusted performance. A 33.3% win rate and 8.51% drawdown suggest the Bollinger Squeeze logic failed to filter noise effectively. With only three trades, statistical confidence is negligible, making these results purely anecdotal rather than predictive. The sample size is too small to distinguish skill from luck, requiring a significantly longer historical window for validation. Extend the backtest period to at least two hundred trades before considering any live deployment.

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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