LATINOS TRADING

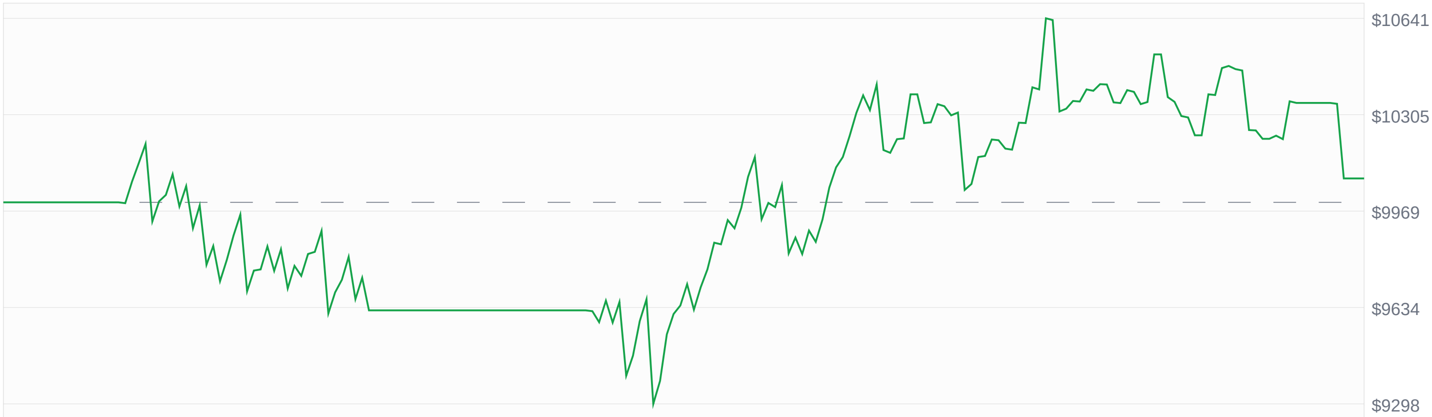
BACKTEST REPORT

Backtest #41282 · 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 INDB Bollinger Squeeze strategy generated a positive nominal return with a low Sharpe ratio of 0.14 and a meager win rate of 33.3%, indicating that gains were driven by a single outlier rather than consistent edge. Statistical confidence is virtually nonexistent given only three trades executed, rendering the observed drawdown of 8.51% and profit potential meaningless for live deployment. The sample size is insufficient to validate the logic, as the result likely reflects random noise rather than a repeatable market pattern. The next concrete step is to expand the backtest lookback period to at least 200 candles to accumulate sufficient trade data before optimizing parameters. Until the win rate stabilizes above 55% and the Sharpe ratio

ADDITIONAL METRICS

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