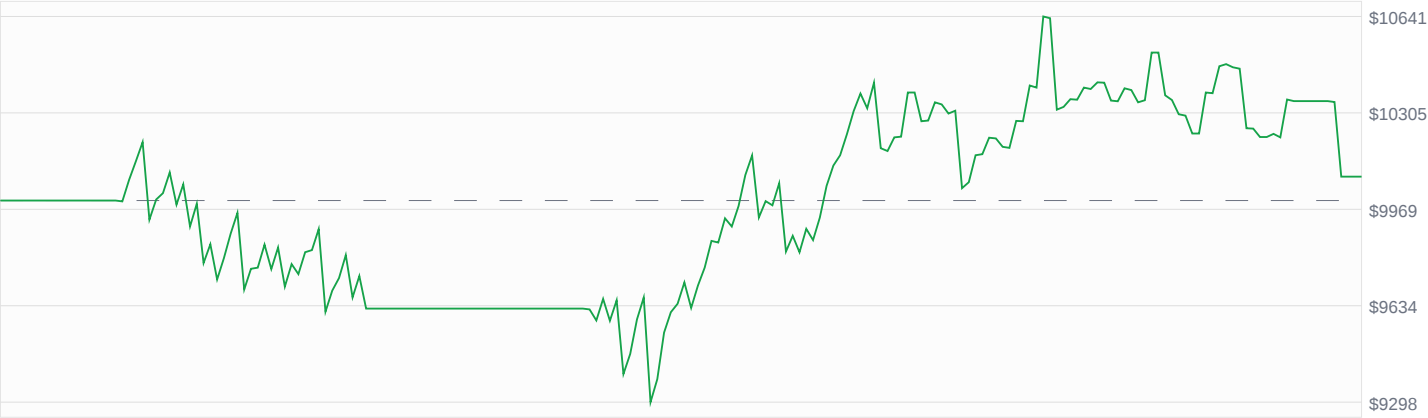




Backtest #41274 · INDB · INDB · GG4_Bollinger_Squeeze (auto)

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 INDB GG4_Bollinger_Squeeze backtest shows statistically insignificant results due to a sample size of only three trades, rendering the 33.3% win rate unreliable. The modest 0.83% ROI and low Sharpe ratio of 0.14 indicate that the Bollinger Squeeze logic failed to capture meaningful momentum or avoid drawdowns effectively on this specific asset. An 8.51% maximum drawdown suggests the entry criteria were too loose or the risk management insufficient for this volatility regime. To improve confidence, expand the backtest period to include at least 50 trades or refine the entry thresholds to filter out low-probability setups before deploying capital.

ADDITIONAL METRICS

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