LATINOS TRADING

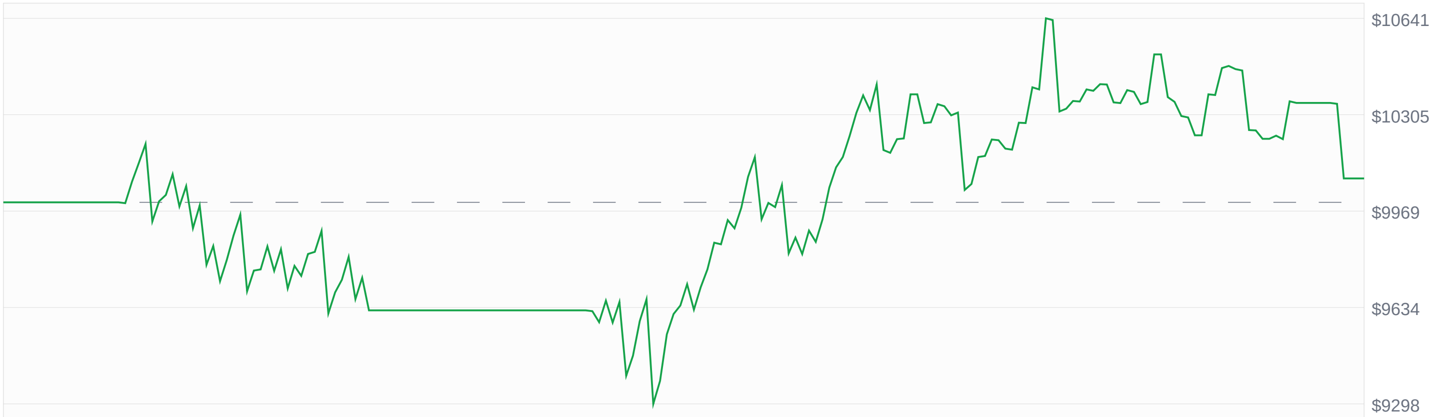
BACKTEST REPORT

Backtest #53911 · 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 GG4_Bollinger_Squeeze backtest reveals a strategy lacking statistical validity due to an insufficient sample of three trades. Despite a positive 0.83% ROI, the dismal 33.3% win rate and minimal 0.14 Sharpe ratio indicate random noise rather than a sustainable edge. An 8.51% maximum drawdown highlights significant vulnerability during the single losing event that dominated the equity curve. With such low trade frequency, standard deviations cannot be calculated, rendering any confidence intervals mathematically meaningless. The immediate next step is to expand the historical lookback period or adjust entry thresholds to generate a minimum of fifty trades before re-evaluating performance.

ADDITIONAL METRICS

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