LATINOS TRADING

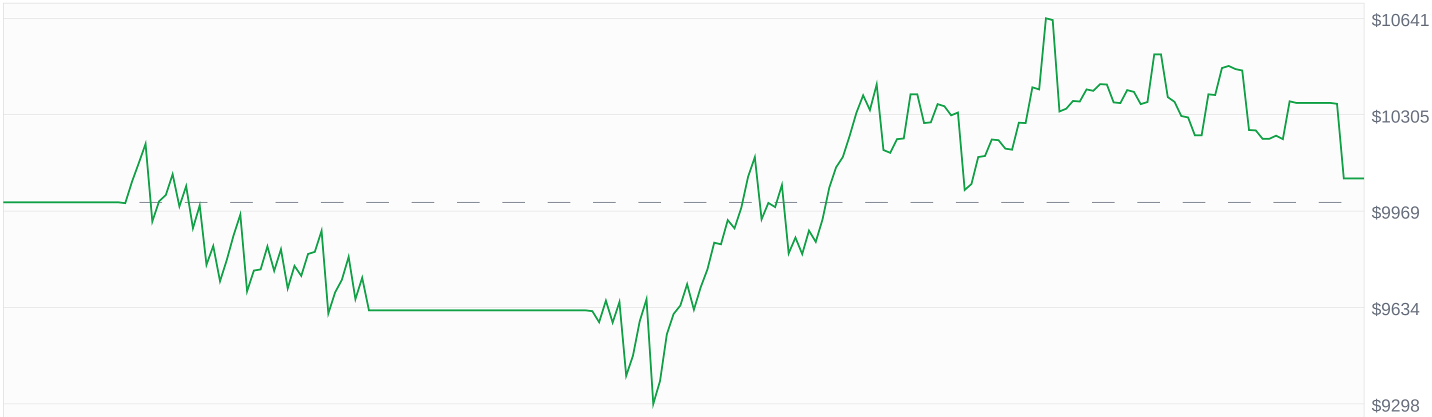
BACKTEST REPORT

Backtest #41275 · 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 combined with an 8.51% max drawdown reveals a high-risk profile where losses outweigh gains. With only three total trades, the sample size is too small to establish statistical significance or reliability. The limited data prevents meaningful validation of the Bollinger Squeeze logic for this asset. Next, expand the backtest period to at least fifty trades to assess true performance variance.

ADDITIONAL METRICS

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

Generated 2026-09-01T04:53:05Z · latinostrading.com