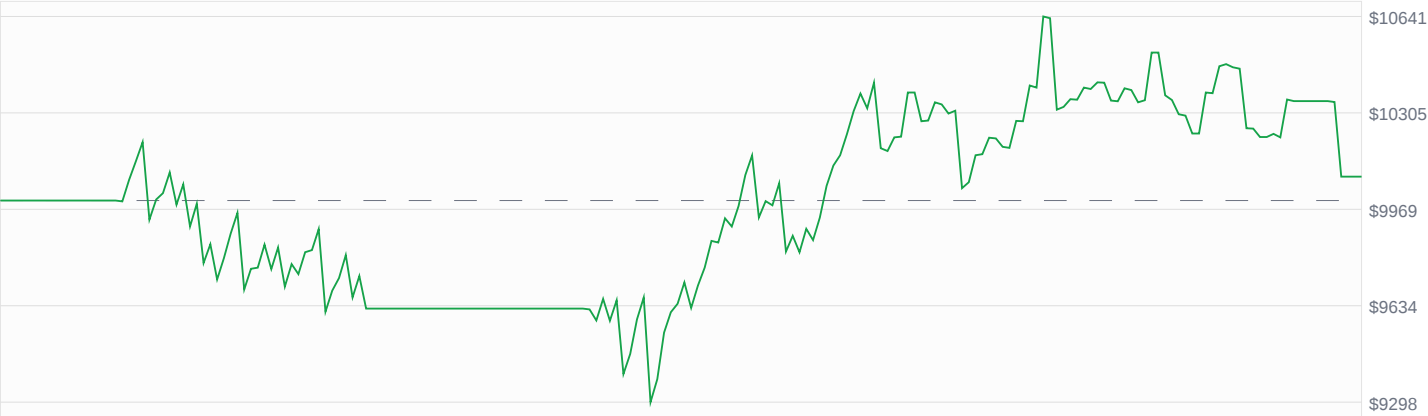




Backtest #41280 · INDB · INDB · GG4_Bollinger_Squeeze (auto)

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 GG4 Bollinger Squeeze strategy on INDB generated a minimal 0.83% return with a sharp 0.14 Sharpe ratio, indicating poor risk-adjusted performance over the sample. A low 33.3% win rate and an 8.51% maximum drawdown suggest the signal logic failed to filter out noise effectively during this specific period. With only three total trades executed, the statistical confidence in these results is negligible and insufficient for institutional deployment. The next step requires expanding the backtest window to identify regime-specific failures or adjusting volatility thresholds to improve entry precision.

ADDITIONAL METRICS

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