LATINOS TRADING

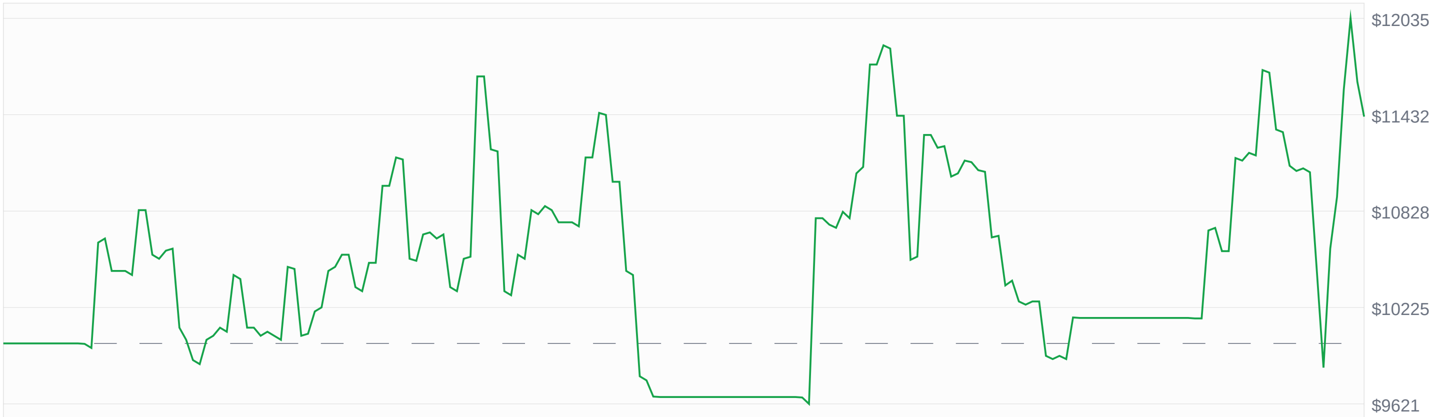
BACKTEST REPORT

Backtest #55913 · PGEN · PGEN · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.16%	0.62	66.7%	-17.04%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The PGEN Bollinger Squeeze backtest shows a 14.16% gain with a 66.7% win rate, yet the sample of three trades is too small to establish statistical significance. A Sharpe ratio of 0.62 and a 17.04% drawdown suggest the strategy lacks robustness against volatility shifts and may be overfitting to recent noise. Without additional historical data, these metrics could easily reverse, rendering the positive ROI an unreliable indicator of future performance. To validate the approach, you must expand the lookback period or adjust parameters to generate a larger trade history before deploying live capital.

ADDITIONAL METRICS

CAGR	**14.16%**
Sortino Ratio	**0.65**
Turnover	**6.11x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11419.83**

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