LATINOS TRADING

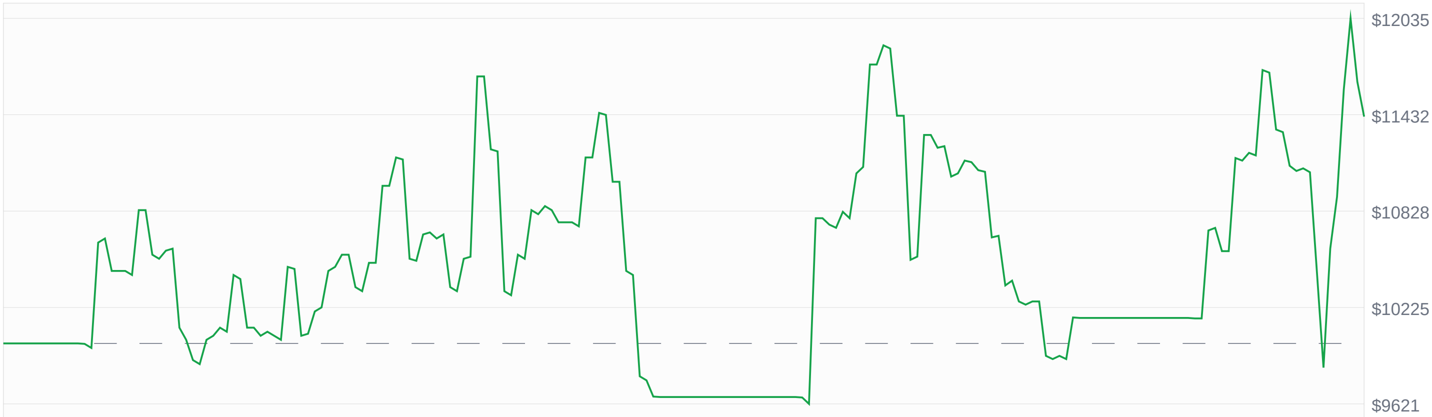
BACKTEST REPORT

Backtest #55914 · 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% return, but the Sharpe of 0.62 and 17% drawdown reveal poor risk-adjusted performance driven by only three trades. Such a small sample size lacks statistical significance, making the 66.7% win rate a statistical outlier rather than a reliable edge. The strategy likely failed to filter low-volatility regimes effectively, leading to premature exits during consolidation. We must increase the sample size by backtesting over 100 trades and tightening stop-loss parameters to validate robustness before deployment.

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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