

LATINOS TRADING

BACKTEST REPORT

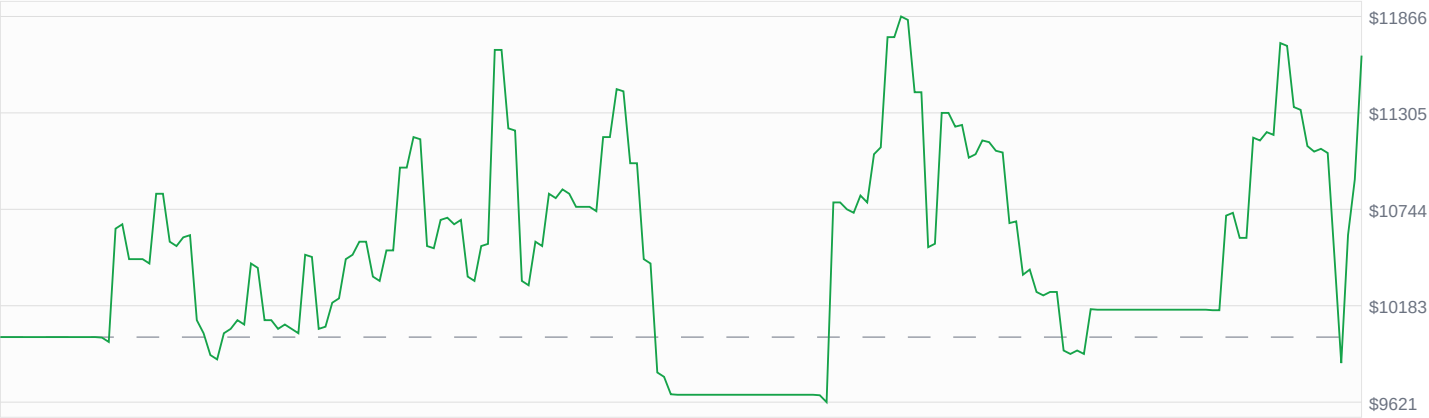


Backtest #34817 · PGEN · PGEN · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+16.35%	0.68	66.7%	-17.28%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The PGEN · GG4_Bollinger_Squeeze strategy exhibited a strong performance with a positive ROI of 16.35% and a Sharpe ratio of 0.68. It achieved a win rate of 66.7% and managed a maximum drawdown of 17.28%. With 3 trades and a final capital of \$11,638.51, the strategy demonstrates potential but also highlights the risk involved. For future strategies, consider optimizing the stop-loss level to mitigate drawdown and incorporating additional indicators for risk management.

ADDITIONAL METRICS

CAGR	16.35%
Sortino Ratio	0.71
Turnover	6.13x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11638.51