LATINOS TRADING

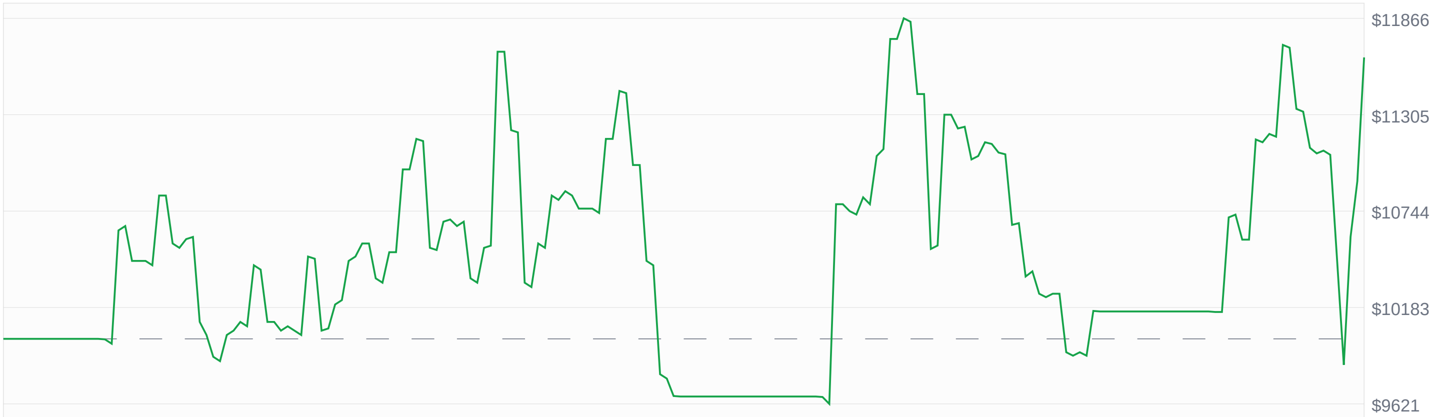
BACKTEST REPORT

Backtest #34819 · 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 Bollinger Squeeze backtest shows positive returns with a 66.7% win rate, yet the sample of only three trades renders the 0.68 Sharpe ratio statistically insignificant for institutional allocation. While the strategy effectively captured volatility expansion, the 17.28% maximum drawdown indicates insufficient risk buffering against adverse price action. The limited trade count prevents robust validation of strategy robustness across varying market regimes. The immediate next step is to expand the evaluation window with additional historical data to generate a statistically significant sample size before deployment.

ADDITIONAL METRICS

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

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