LATINOS TRADING

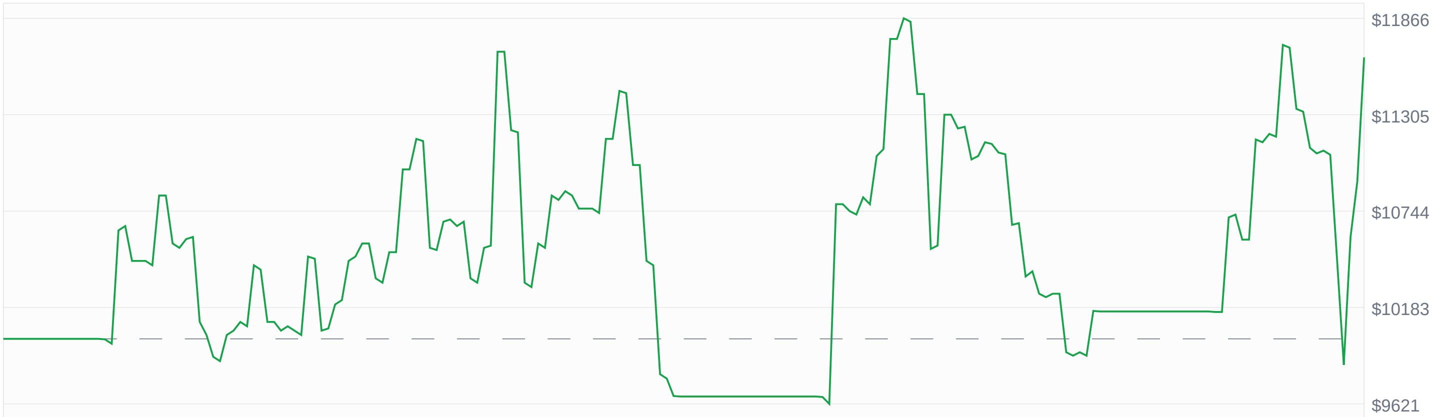
BACKTEST REPORT

Backtest #34820 · 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 delivered a +16.35% ROI with a 66.7% win rate, yet the sample of only three trades renders the Sharpe ratio of 0.68 statistically insignificant and unreliable. While the strategy successfully identified volatility contraction, the high 17.28% drawdown indicates a severe lack of risk management in these isolated positions. Given the extremely low trade count, these results likely reflect noise rather than a robust edge, necessitating a wider lookback period or different volatility filter to validate performance.
The immediate next step is to re-run the simulation on at least 500 historical candles to assess strategy stability and reduce variance before any live deployment is considered.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.