LATINOS TRADING

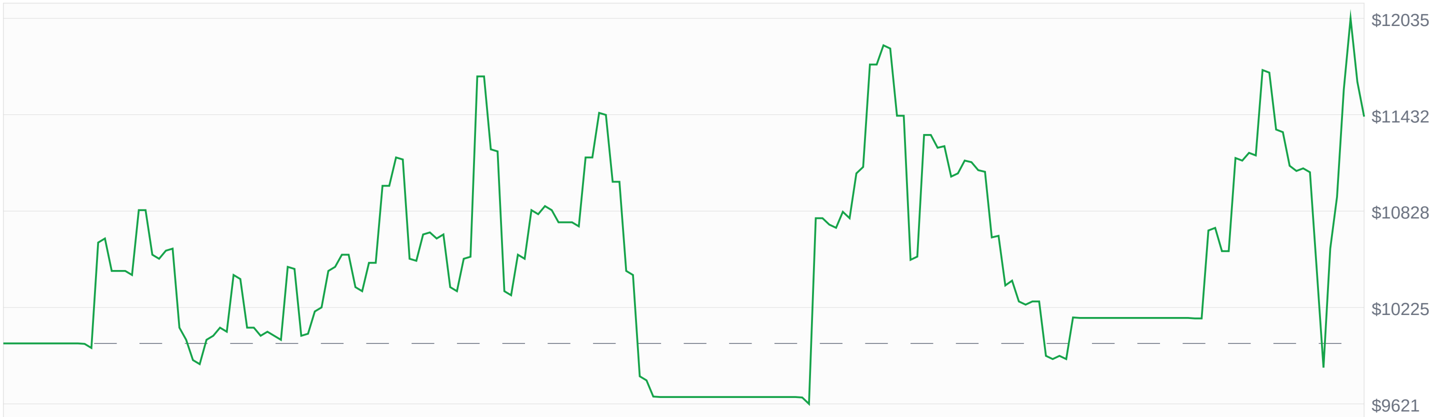
BACKTEST REPORT

Backtest #45248 · 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 +14.16% return on PGEN using the Bollinger Squeeze strategy masks a severe lack of statistical confidence due to only three total trades. While the 66.7% win rate appears healthy, it is meaningless with such a tiny sample size, and the 17.04% maximum drawdown indicates high volatility risk relative to the modest 0.62 Sharpe ratio. The primary failure is the insufficient trade frequency to validate the strategy's edge against market noise. The concrete next step is to extend the backtest period to include at least 50 trades to establish robust statistical significance before any live capital allocation.

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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