

LATINOS TRADING

BACKTEST REPORT



Backtest #9022 · PGEN · PGEN · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.51%	0.59	50.0%	-47.99%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +15.51% return is offset by a 48% drawdown and low Sharpe of 0.59, indicating high volatility risk. Only four trades provide insufficient statistical confidence for strategy reliability. The 50% win rate suggests random entry timing rather than alpha generation. Next, expand the backtest window to increase sample size for meaningful performance evaluation.

ADDITIONAL METRICS

CAGR	15.51%
Sortino Ratio	0.59
Turnover	7.16x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$11554.37