LATINOS TRADING

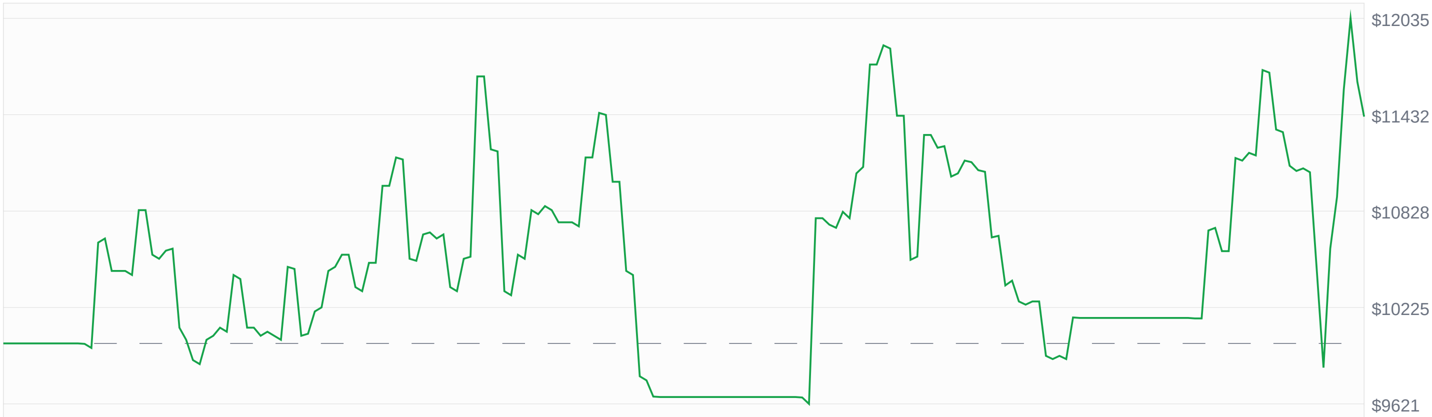
BACKTEST REPORT

Backtest #45247 · 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 masks a fragile statistical foundation, as a mere three trades offer zero reliable confidence in the strategy's true edge. While the 66.7% win rate appears decent, it is entirely anecdotal given the negligible sample size, and the 17.04% max drawdown signals excessive risk per position. The 0.62 Sharpe ratio is mediocre, indicating that the returns do not adequately compensate for the volatility endured during the squeeze breakout attempts. This backtest fails to demonstrate robustness, proving that the strategy cannot be trusted for live capital deployment. The immediate next step is to re-run this simulation over a multi-year historical dataset with at least fifty trades to validate whether the Bollinger Squeeze logic

ADDITIONAL METRICS

CAGR	**14.16%**
Sortino Ratio	**0.65**
Turnover	**6.11x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11419.83**

Generated 2026-09-01T14:04:25Z · latinostrading.com