LATINOS TRADING

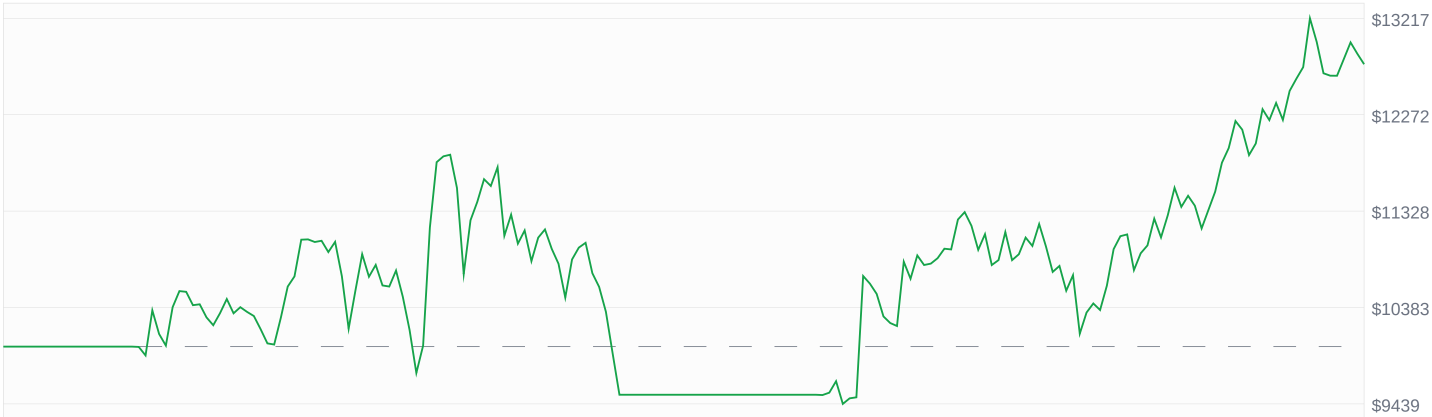
BACKTEST REPORT

Backtest #44796 · CPAY · CPAY · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+27.63%	1.03	50.0%	-18.47%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The CPAY Bollinger Squeeze test shows a 27.63% ROI with a 1.03 Sharpe ratio, yet the 50% win rate and single-digit trade count severely undermine statistical significance. A max drawdown of 18.47% suggests high volatility exposure that the small sample size cannot adequately smooth out. Relying on only two trades makes the performance metrics highly susceptible to noise rather than a robust edge. We must expand the simulation window or reduce position sizing to validate the strategy before live deployment.

ADDITIONAL METRICS

CAGR	**27.63%**
Sortino Ratio	**1.03**
Turnover	**4.18x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12766.78**

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