



Backtest #44795 · CPAY · CPAY · GG4_Bollinger_Squeeze (auto)

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

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The CPAY Bollinger Squeeze strategy shows a +27.63% gain with a 1.03 Sharpe ratio, yet the 50% win rate and 18.47% drawdown indicate high volatility risk rather than consistent alpha. With only two trades in the sample, statistical confidence is negligible, and the 18.47% drawdown suggests the strategy may fail under normal market noise. A longer backtest on a rolling 30-minute window is required to validate whether the squeeze mechanism captures genuine trend shifts. Until sample size grows, this strategy remains a high-risk hypothesis rather than a deployable edge.

ADDITIONAL METRICS

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