

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