LATINOS TRADING

BACKTEST REPORT

Backtest #44865 · PAYS · PAYS · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+111.17%	2.07	66.7%	-13.24%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The PAYS Bollinger Squeeze backtest shows strong alpha with an 111% ROI and Sharpe of 2.07, yet the 66% win rate is statistically unreliable due to only three trades. The 13% drawdown suggests volatility clustering that a three-sample regime cannot fully capture, risking overfitting to a specific market phase. We need a larger sample size to confirm if the squeeze logic holds under broader conditions before deployment.

ADDITIONAL METRICS

CAGR	**111.17%**
Sortino Ratio	**2.37**
Turnover	**7.16x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$21123.77**