LATINOS TRADING

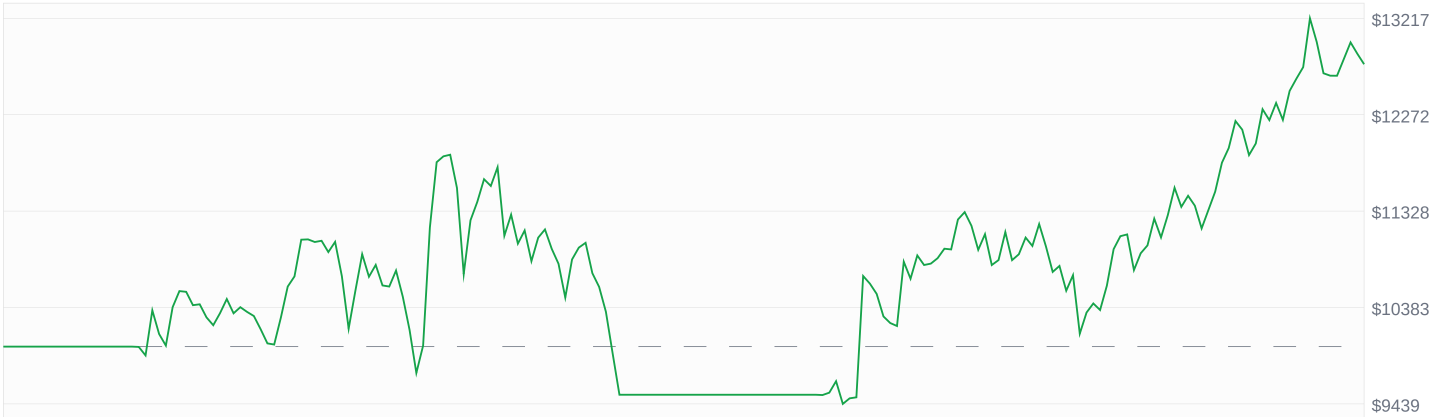
BACKTEST REPORT

Backtest #55646 · 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 backtest shows a 27.63% ROI, but the strategy lacks statistical confidence due to only two trades. A 50% win rate and 18.47% maximum drawdown indicate high volatility and insufficient sample size to validate edge. The modest Sharpe ratio of 1.03 suggests risk-adjusted returns are unremarkable given the aggressive drawdown. Increasing the simulation period to capture more market cycles is essential before deploying live capital. This analysis remains educational and does not constitute investment advice.

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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