LATINOS TRADING

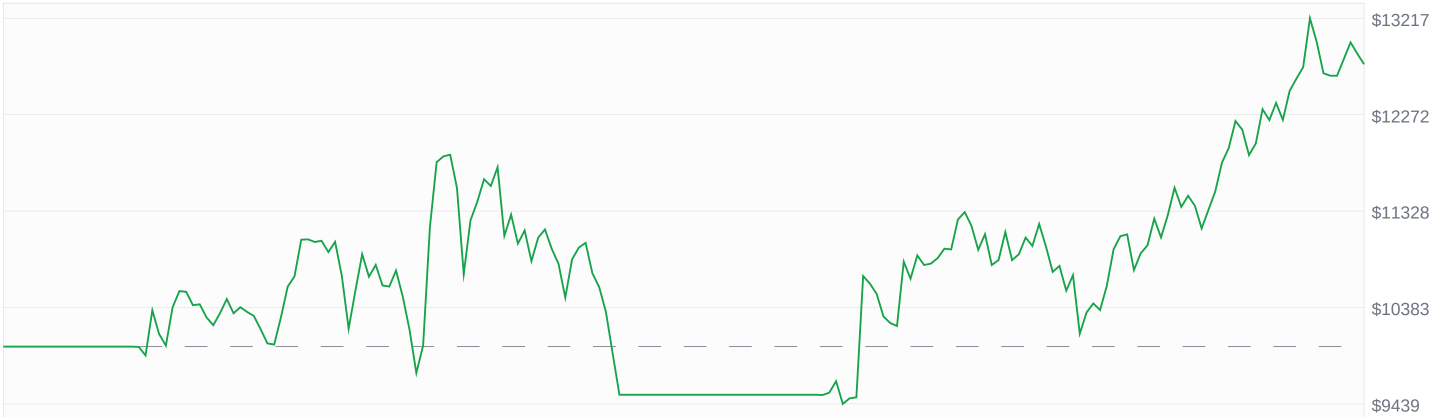
BACKTEST REPORT

Backtest #55647 · 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, yet the statistical significance is negligible given only two trades. A 50% win rate with such a small sample size offers no reliable edge, and the 18.47% drawdown highlights extreme volatility risk. The 1.03 Sharpe ratio indicates modest risk-adjusted returns that fail to account for the sparse trade frequency. We must expand the sample size through a longer historical period or adjust entry filters to confirm this strategy's viability before deployment.

ADDITIONAL METRICS

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