LATINOS TRADING

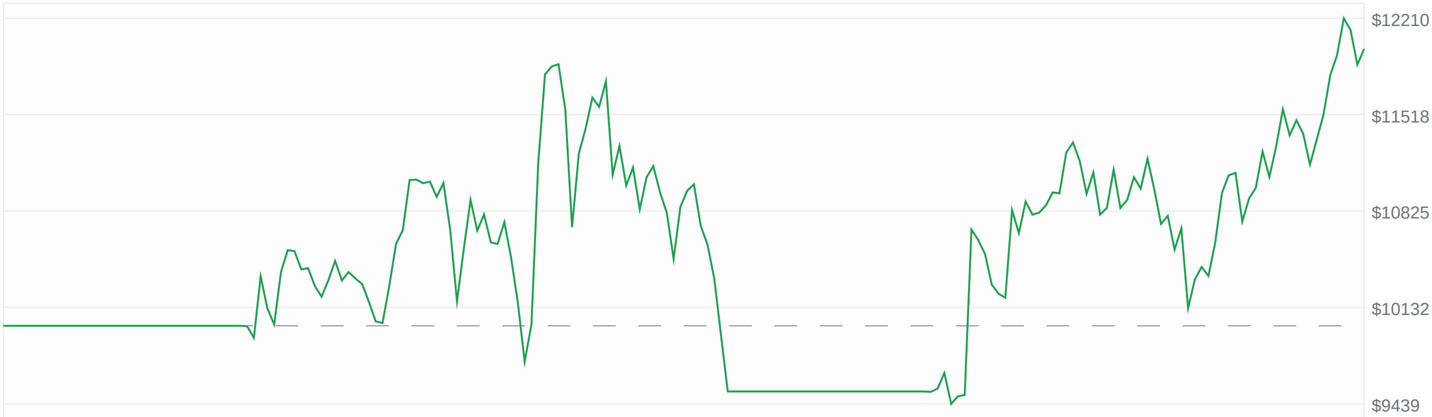
BACKTEST REPORT

Backtest #28080 · CPAY · CPAY · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+19.87%	0.82	50.0%	-19.99%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The +19.87% ROI masks an n=2 sample size, rendering Sharpe and win rate statistically meaningless for institutional adoption. A 19.99% drawdown on two trades indicates extreme variance rather than a robust edge, failing basic confidence thresholds. The strategy’s signal logic cannot be validated with this sparse data, making any performance attribution speculative. Expand the backtest window to include at least 50 trades to establish statistical significance. Only then should the Williams %R parameters be refined for potential deployment.

ADDITIONAL METRICS

CAGR	**19.87%**
Sortino Ratio	**0.77**
Turnover	**4.10x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11990.67**