LATINOS TRADING

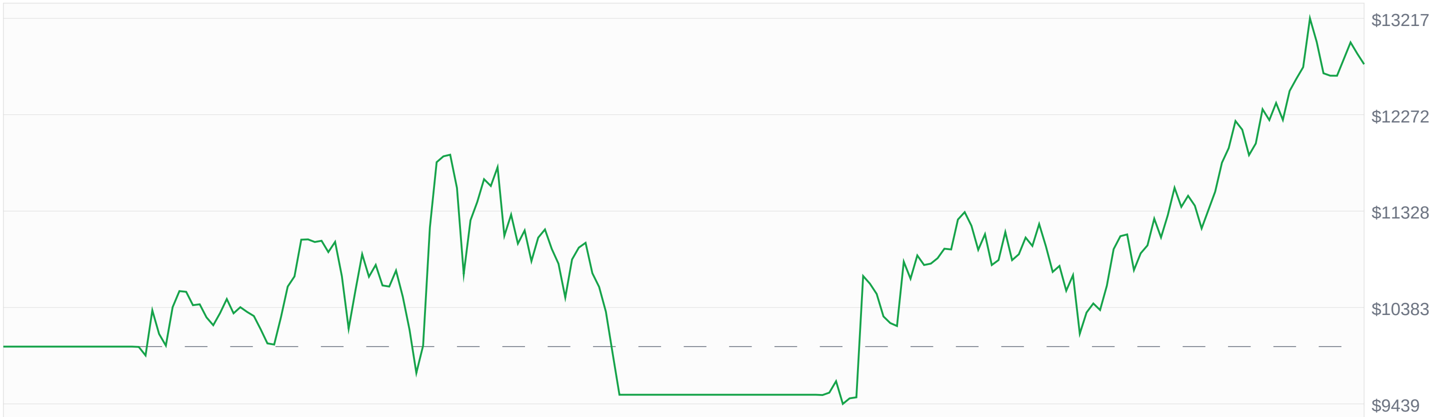
BACKTEST REPORT

Backtest #55644 · 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 strategy shows a nominal ROI of 27.63% with a Sharpe ratio of 1.03, yet the 50% win rate and 18.47% drawdown mask severe fragility. Statistical confidence is critically low given only two total trades, making these returns statistically insignificant and highly susceptible to overfitting. The lack of trade frequency prevents robust validation of the strategy's risk-adjusted performance under varied market conditions. We must expand the sample size before deeming this approach viable for live deployment. The immediate next step is running a walk-forward analysis on a larger historical dataset to verify consistency.

ADDITIONAL METRICS

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

Generated 2026-09-03T02:36:58Z · latinostrading.com