LATINOS TRADING

BACKTEST REPORT

Backtest #55458 · GKOS · GKOS · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+30.77%	1.08	50.0%	-23.68%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The GKOS Bollinger Squeeze backtest shows a 30.77% gain, yet the sample of only two trades provides insufficient statistical confidence to validate the strategy. A 50% win rate with a 23.68% drawdown indicates high volatility and lacks robustness for institutional deployment. The Sharpe ratio of 1.08 suggests mediocre risk-adjusted returns relative to the capital deployed. We must expand the dataset with more historical periods or adjust parameters to filter noise before considering live execution.

ADDITIONAL METRICS

CAGR	**30.77%**
Sortino Ratio	**1.19**
Turnover	**4.13x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13080.61**

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