LATINOS TRADING

BACKTEST REPORT

Backtest #44654 · 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 +30.77% return on GKOS masks a fragile foundation, as two total trades provide zero statistical confidence for the 1.08 Sharpe ratio. A 50% win rate suggests the strategy lacks an edge, while the 23.68% max drawdown indicates poor risk management relative to the modest gain. This sample size is too small to distinguish signal from noise, rendering the current metrics statistically meaningless. Do not deploy capital based on this backtest. Expand the historical data range to at least fifty trades before evaluating the Bollinger Squeeze logic.

ADDITIONAL METRICS

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