LATINOS TRADING

BACKTEST REPORT

Backtest #55459 · 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% ROI but suffers from severe overfitting, yielding only two trades and a mediocre 1.08 Sharpe ratio. The 50% win rate and 23.68% drawdown suggest the strategy lacks statistical robustness and fails to filter noise effectively in this sample. Given the tiny dataset, these metrics are unreliable indicators of future performance and cannot support live deployment without further validation. A concrete next step is to expand the historical window and test against multiple assets to verify if the squeeze signal is consistent. Until we see higher trade frequency and improved risk-adjusted returns across different market conditions, the strategy remains experimental.

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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