LATINOS TRADING

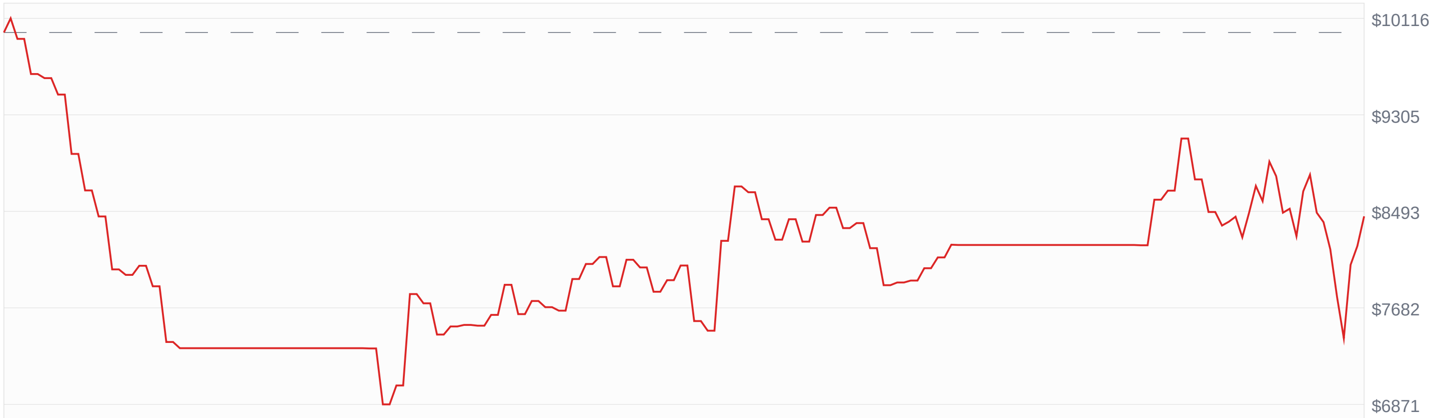
BACKTEST REPORT

Backtest #27924 · NESR · NESR · GG4_Bollinger_Squeeze (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-15.51%	-0.46	66.7%	-32.08%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

NESR’s Bollinger Squeeze yielded a 66.7% win rate but a -15.51% ROI, indicating severe loss severity overwhelmed the high frequency. The -0.46 Sharpe and 32% max drawdown expose excessive risk relative to returns. With only three trades, statistical significance is negligible, rendering the results unreliable for live deployment. The strategy likely suffers from overfitting to specific volatility regimes rather than genuine edge. Next step: optimize stop-loss parameters to cap drawdown and retest on a larger sample size.

ADDITIONAL METRICS

CAGR	**-15.51%**
Sortino Ratio	**-0.42**
Turnover	**4.96x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$8451.46**

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