# LATINOS TRADING

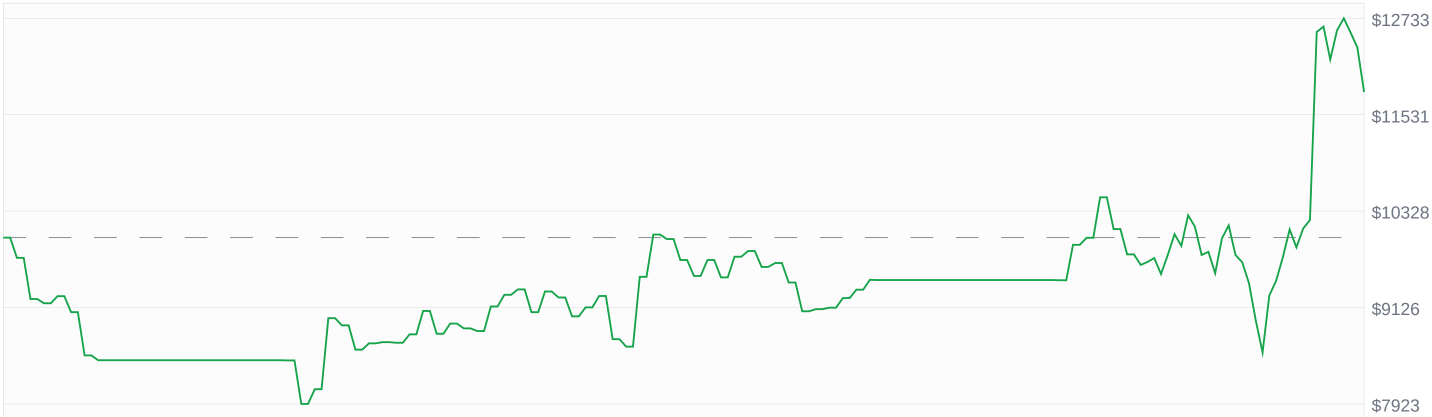
## BACKTEST REPORT

Backtest #34869 · NESR · NESR · GG4_Bollinger_Squeeze (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +18.09% | 0.69 | 66.7% | -16.31% |

## EQUITY CURVE

202 sessions · starting at $9997.00




## ANALYST NOTE

Hera local LLM

The NESR GG4_Bollinger_Squeeze backtest shows a +18.09% gain driven by a 66.7% win rate, yet the low Sharpe ratio of 0.69 and deep 16.31% drawdown reveal poor risk-adjusted returns. With only three trades executed, the statistical sample is too small to validate the strategy's robustness or generalizability across different market regimes. While the automated entry logic captured volatility expansion, the lack of position sizing discipline allowed drawdowns to erode capital efficiency significantly. The primary next step is to re-run the simulation with a larger dataset and enforced fixed fractional sizing to verify if the edge holds under stricter risk constraints.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **18.09%** |
| Sortino Ratio | **0.81** |
| Turnover | **5.77x** |
| Total Trades | **3** |
| Initial Capital | **$9997.00** |
| Final Capital | **$11812.29** |