# LATINOS TRADING

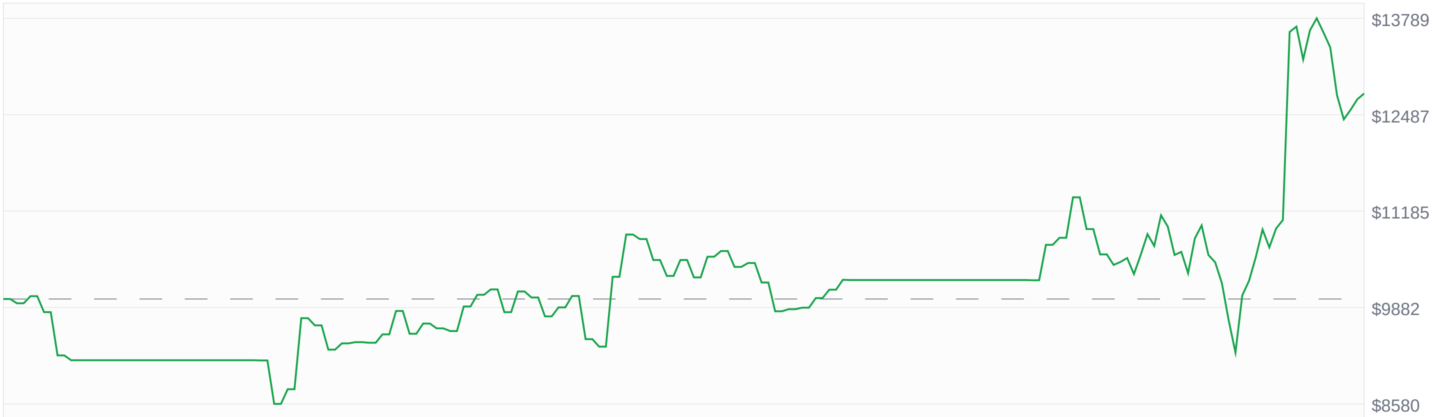
## BACKTEST REPORT

Backtest #40725 · NESR · NESR · GG4_Bollinger_Squeeze (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +27.69% | 0.92 | 66.7% | -15.21% |

## EQUITY CURVE

202 sessions · starting at $9997.00




## ANALYST NOTE

Hera local LLM

The strategy generated a positive return of 27.69 percent with a modest Sharpe ratio of 0.92. However, the sample size of only three trades renders the 66.7 percent win rate statistically insignificant for institutional confidence. The 15.21 percent maximum drawdown indicates meaningful volatility risk relative to the gains achieved. This limited dataset prevents robust validation of the Bollinger Squeeze logic under diverse market conditions. The next step is to extend the backtest period to include at least fifty trades to establish statistical reliability.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **27.69%** |
| Sortino Ratio | **1.09** |
| Turnover | **6.16x** |
| Total Trades | **3** |
| Initial Capital | **$9997.00** |
| Final Capital | **$12772.93** |

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