LATINOS TRADING

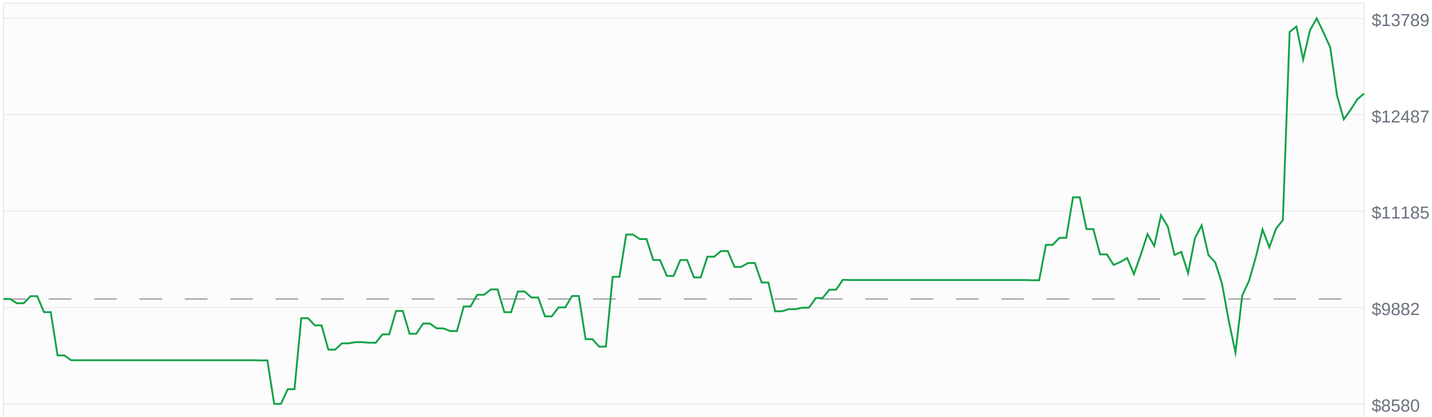
BACKTEST REPORT

Backtest #50754 · 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 NESR backtest shows a 27.69% ROI with a 66.7% win rate, but the strategy executed only three trades, rendering the 0.92 Sharpe ratio statistically insignificant. A maximum drawdown of 15.21% exposes risk concentration, likely exacerbated by the lack of diversification in such a small sample. The Bollinger Squeeze logic may capture volatility expansion well in limited regimes, yet the data is insufficient to confirm robustness across varying market cycles. We must expand the simulation window or adjust parameters to generate a larger dataset before drawing actionable conclusions.

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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