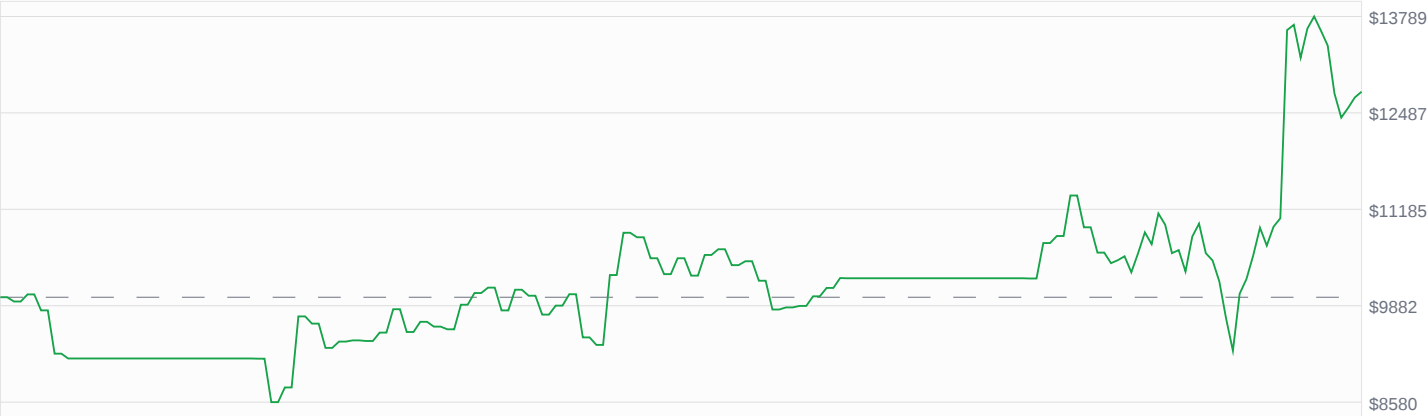




Backtest #40725 · NESR · NESR · GG4_Bollinger_Squeeze (auto)

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

EQUITY CURVE202 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