LATINOS TRADING

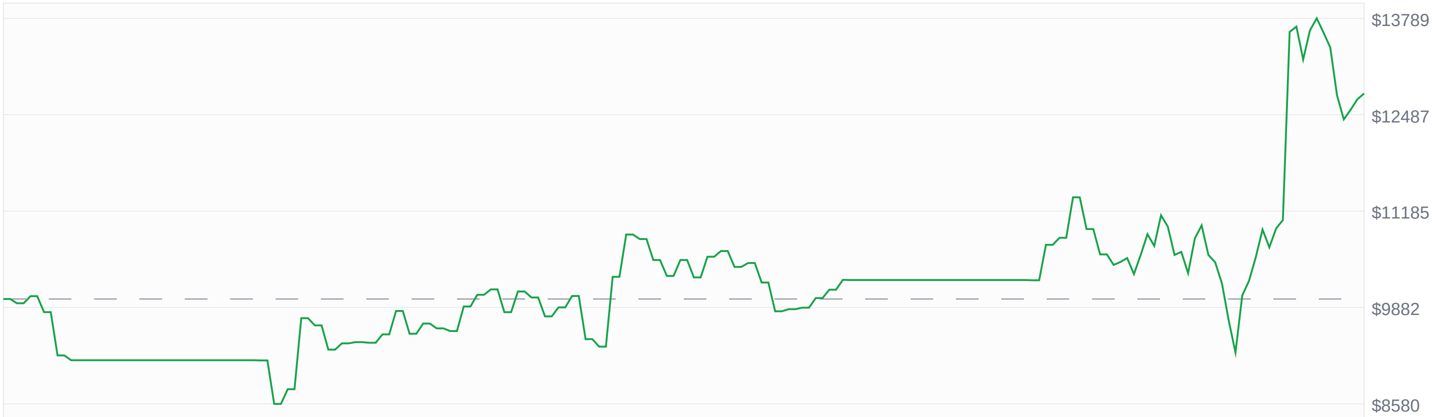
BACKTEST REPORT

Backtest #53585 · 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% return with a 66.7% win rate, yet the low trade count of three renders the Sharpe ratio of 0.92 statistically insignificant and prone to overfitting. While the Bollinger Squeeze filter captured volatility expansion effectively, the 15.21% drawdown reveals insufficient risk management during adverse moves. Such a small sample size fails to prove robustness against regime changes or liquidity shocks typical in natural gas futures. The strategy requires expanding the test period or adjusting lookback windows to validate performance beyond this lucky outlier. Next steps should include stress testing against historical bear markets and optimizing stop-loss placement to cap future drawdowns.

ADDITIONAL METRICS

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