LATINOS TRADING

BACKTEST REPORT

Backtest #40253 · NVGS · NVGS · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.64%	0.91	66.7%	-14.76%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on NVGS delivered a +11.64% ROI with a 66.7% win rate, yet the statistical confidence is critically low given only three trades occurred. A Sharpe ratio of 0.91 indicates marginal risk-adjusted returns, while a 14.76% maximum drawdown suggests significant volatility exposure not yet smoothed by the sample size. The strategy appears to capture short-term inefficiencies but lacks robustness against regime changes without more data points. We must expand the backtest window or increase trade frequency to validate whether these results represent a genuine alpha or a statistical anomaly.

ADDITIONAL METRICS

CAGR	**11.64%**
Sortino Ratio	**0.58**
Turnover	**6.58x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11163.50**

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