

LATINOS TRADING

BACKTEST REPORT



Backtest #50403 · 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 generated a modest 11.64% return, but the statistical significance is critically low due to only three total trades executed. While the 66.7% win rate suggests an edge, the high 14.76% maximum drawdown indicates substantial volatility exposure that was not adequately filtered by the current parameters. A Sharpe ratio of 0.91 reflects acceptable risk-adjusted returns, yet the limited sample size prevents any confident assessment of long-term reliability. To validate the strategy, the next step is running a robustness test with at least 500 simulated trades across varied market conditions to ensure consistency.

ADDITIONAL METRICS

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

Generated 2026-09-01T13:01:08Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.