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**