# LATINOS TRADING

## BACKTEST REPORT

Backtest #53224 · 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 generated +11.64% returns on NVGS with a 66.7% win rate, driven by three distinct trades. However, statistical confidence is negligible due to the extremely small sample size of only three trades, rendering the 0.91 Sharpe ratio and 14.76% drawdown unreliable indicators of future performance. While the profit factor suggests positive expectancy, the lack of trade diversity prevents robust assessment of drawdown resilience. A concrete next step is to run a longer backtest with expanded parameters or switch to a higher-frequency interval to gather sufficient data points for valid statistical inference.

### 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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