LATINOS TRADING

BACKTEST REPORT

Backtest #49009 · NSIT · NSIT · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+72.76%	2.58	50.0%	-8.69%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy generated +72.76% ROI on NSIT with a strong 2.58 Sharpe ratio, yet the 50% win rate and single-digit total trades reveal insufficient statistical confidence for institutional deployment. The 8.69% maximum drawdown indicates tight risk parameters, but the sample size of only two trades makes performance metrics highly volatile and unreliable. Without a larger historical dataset, the observed edge could be a random anomaly rather than a persistent alpha source. We must execute a forward test or expand the backtest window to gather more trade data before committing capital. The strategy requires validation beyond this limited sample to confirm its robustness.

ADDITIONAL METRICS

CAGR	**72.76%**
Sortino Ratio	**2.96**
Turnover	**4.65x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$17281.52**