LATINOS TRADING

BACKTEST REPORT

Backtest #49015 · 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 on NSIT generated a +72.76% ROI with a Sharpe of 2.58, yet the statistical significance is negligible given only two trades executed. A perfect 50% win rate with such low trade count fails to validate the edge, as the 8.69% maximum drawdown offers no insight into tail risk. We cannot confirm the strategy's robustness or determine if the results are noise or alpha without a larger sample size. The next concrete step is to run a walk-forward analysis or extend the backtest window to accumulate sufficient trade data for reliable parameter optimization.

ADDITIONAL METRICS

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

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