LATINOS TRADING

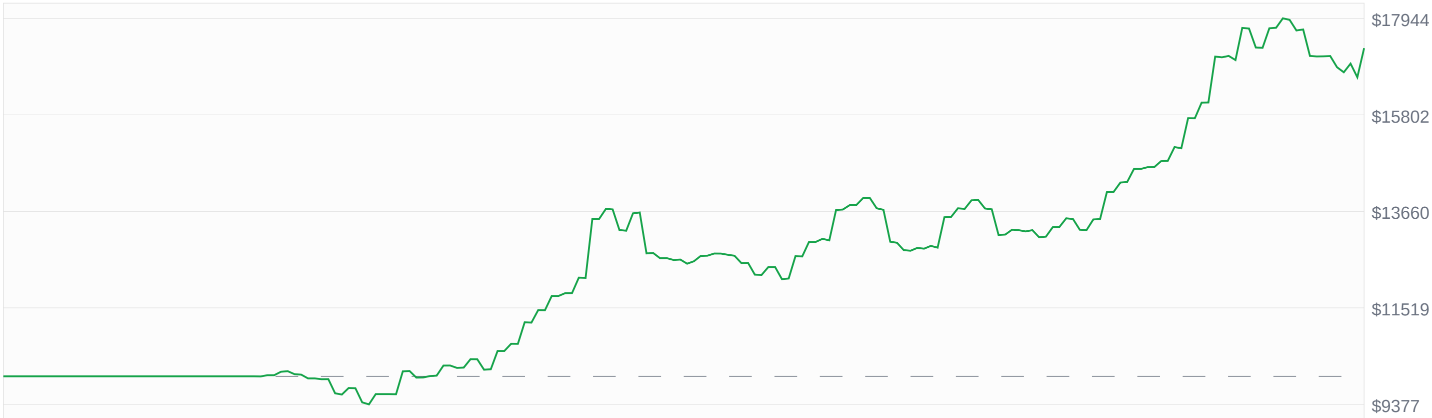
BACKTEST REPORT

Backtest #49016 · 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 an impressive 2.58 Sharpe ratio, yet the 50% win rate and only two total trades reveal a sample size too small for statistical significance. While the limited drawdown of 8.69% suggests controlled risk, the lack of trade frequency indicates the auto-reversion logic is either too conservative or misaligned with current volatility. Relying on this performance for live deployment is premature due to the high variance inherent in such a sparse dataset. The next critical step is to expand the backtest window to at least 100 trades to validate if the alpha persists across different market regimes.

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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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.