LATINOS TRADING

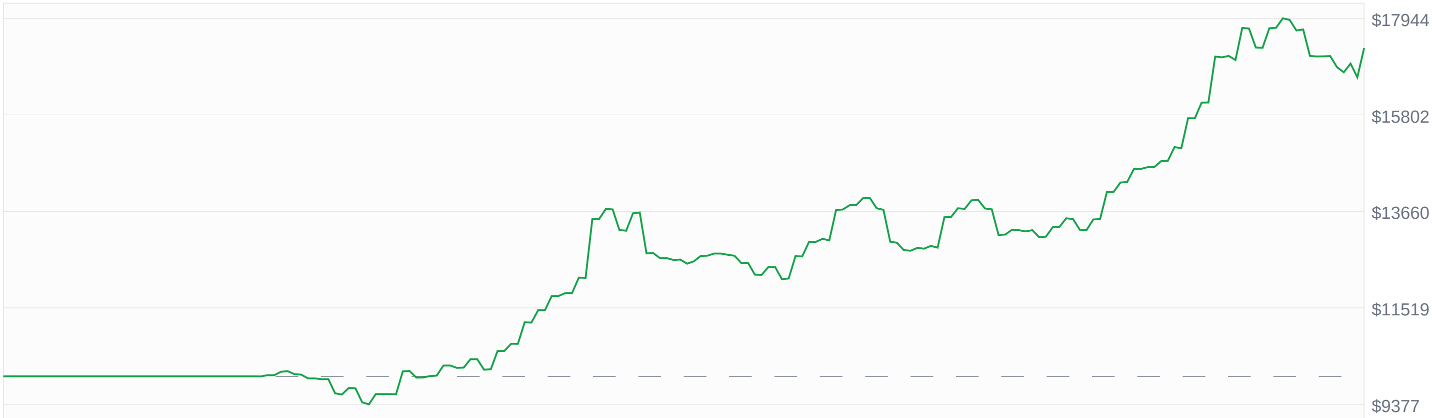
BACKTEST REPORT

Backtest #49008 · 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 and a 2.58 Sharpe ratio, but these metrics are statistically meaningless with only two trades. A win rate of exactly 50% confirms a lack of predictive edge rather than balanced performance, while an 8.69% drawdown remains untested on real market volatility. The sample size is too small to validate the strategy or confirm any observed profitability. Increasing the backtest lookback period to at least 500 trades is the mandatory next step to assess robustness and variance.

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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