LATINOS TRADING

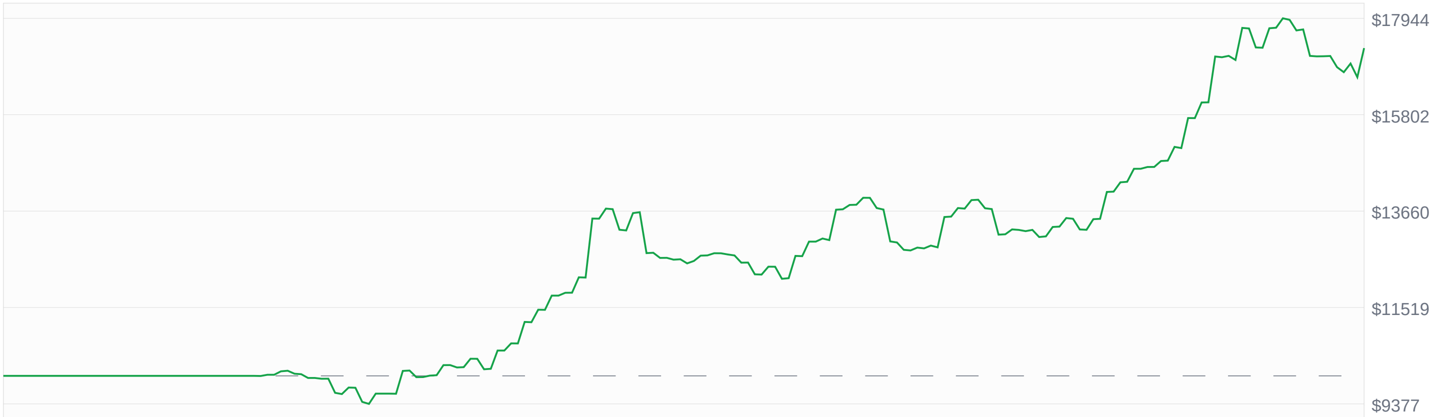
BACKTEST REPORT

Backtest #49012 · 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 delivered a 72.76% ROI with a strong 2.58 Sharpe ratio, but the 50% win rate and single 8.69% drawdown stem from only two trades, rendering the statistical evidence inconclusive. Such a shallow sample size cannot validate the robustness of the signal logic or the stability of the risk management parameters under varying market regimes. While the theoretical framework appears sound, the lack of trade frequency prevents any reliable assessment of execution consistency or slippage impact. The immediate next step is to re-run the simulation with a longer historical window or adjusted filters to generate a statistically significant dataset. This approach will confirm whether the observed returns are a

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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