LATINOS TRADING

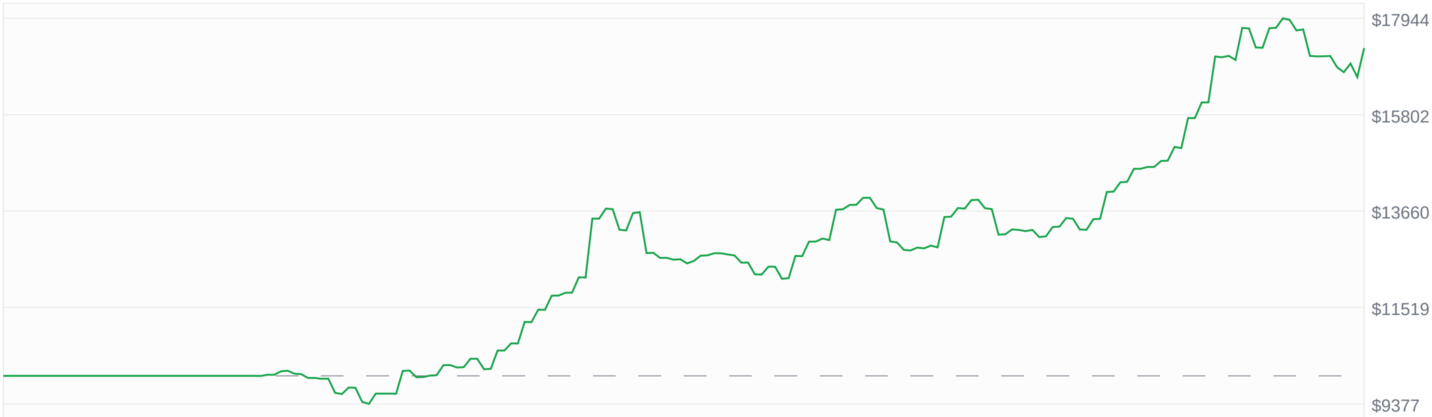
BACKTEST REPORT

Backtest #39336 · 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, yet the results lack statistical validity given only two trades. A 50% win rate with a sample size of two is insufficient to confirm edge, as the outcome could easily be noise. The 2.58 Sharpe ratio and 8.69% drawdown are promising, but they cannot be trusted without more data points to smooth volatility. We must increase the backtest horizon or adjust entry filters to generate enough trades for a robust confidence interval. The next step is to run a longer simulation to validate if this mean-reversion logic holds outside this narrow window.

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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