LATINOS TRADING

BACKTEST REPORT

Backtest #49014 · 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 Sharpe ratio of 2.58, yet the 50% win rate and single 8.69% drawdown stem from only two trades, rendering the statistical significance negligible. Such a narrow sample size precludes any reliable assessment of strategy robustness or risk exposure under varied market conditions. The high return likely reflects a lucky outlier rather than a sustainable alpha, as true edge requires thousands of observations to confirm. To validate this approach, you must execute a longer backtest or expand the symbol universe to ensure results are not driven by noise.

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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