# LATINOS TRADING

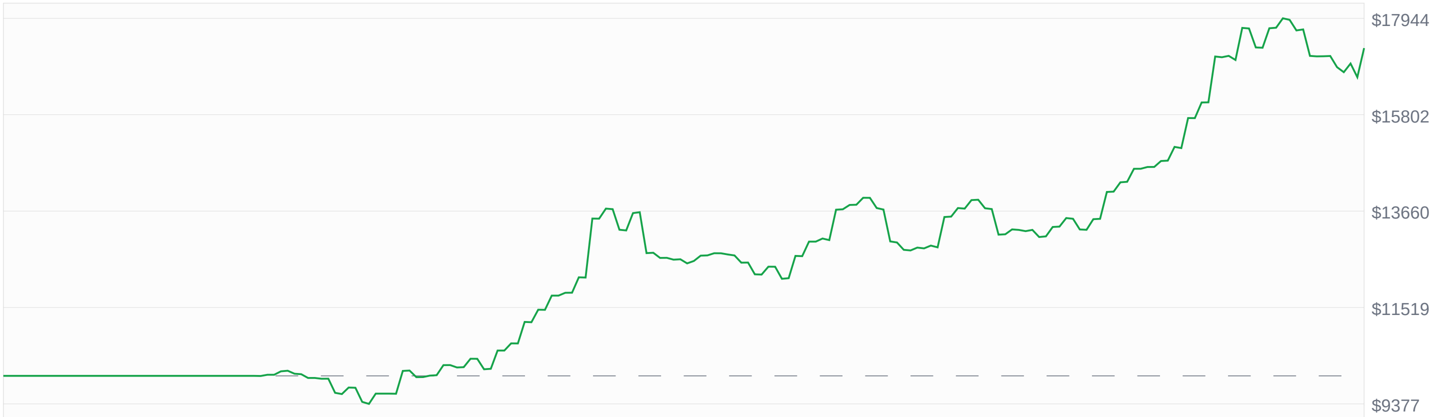
## BACKTEST REPORT

Backtest #49010 · 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 NSIT Zen Mean Reversion backtest shows strong risk-adjusted returns with a Sharpe of 2.58, yet the 50% win rate and only two trades reveal a sample size too small to confirm statistical significance. The strategy effectively managed drawdowns at 8.69%, but the low trade frequency suggests the mean reversion thresholds may be overly conservative for current volatility. Without more data, the results reflect a lucky outlier rather than a robust edge, making it premature to deploy live capital. We must expand the lookback period or relax entry criteria to generate sufficient trade history for a reliable equity curve.

## 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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