LATINOS TRADING

BACKTEST REPORT

Backtest #49013 · 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 a 72.76% ROI and 2.58 Sharpe, yet the 50% win rate and single 8.69% drawdown stem from only two trades, rendering statistical confidence negligible. Such a tiny sample size masks regime risk and likely overfits to specific noise rather than capturing true mean reversion dynamics. The strategy failed to generate enough trade frequency to validate its logic across different market conditions. We must expand the parameter space or switch to a higher time interval to accumulate sufficient trade data before deploying live capital.

ADDITIONAL METRICS

CAGR	**72.76%**
Sortino Ratio	**2.96**
Turnover	**4.65x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$17281.52**

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.