LATINOS TRADING

BACKTEST REPORT

Backtest #52498 · 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 with a strong 2.58 Sharpe ratio, yet statistical significance is absent due to only two trades. A perfect 50% win rate on such a small sample size masks potential strategy fragility, while the 8.69% drawdown remains manageable but untested against wider volatility. Confidence in this equity curve is low; the results likely reflect luck rather than robust edge. The next step is to expand the lookback period and run a stress test against 2020 crash data to validate resilience.

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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