LATINOS TRADING

BACKTEST REPORT

Backtest #49011 · 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 +72.76% ROI and 2.58 Sharpe ratio for NSIT appear impressive but are statistically meaningless due to only two total trades. A 50% win rate on such a small sample offers zero confidence in the strategy's true mean reversion capability or risk profile. The 8.69% max drawdown is irrelevant without a larger dataset to establish consistency. Do not trust these metrics for live trading decisions. Increase the backtest period to at least 100 trades to generate valid statistical significance.

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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