LATINOS TRADING

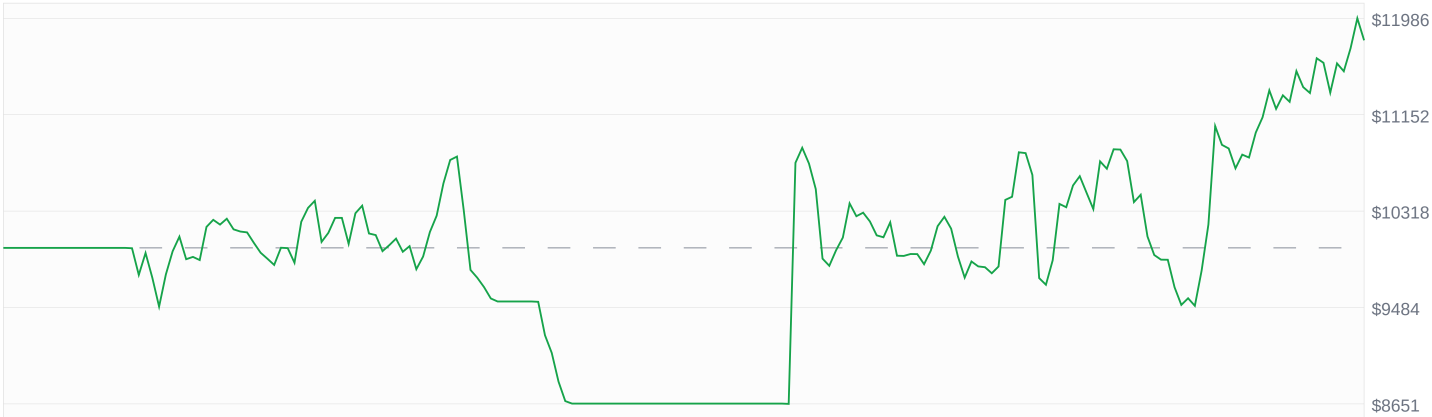
BACKTEST REPORT

Backtest #45394 · SXT · SXT · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+17.92%	0.71	33.3%	-17.85%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 17.92% ROI with a 0.71 Sharpe ratio, but this performance is statistically meaningless due to the extremely small sample size of only three trades. The 33.3% win rate indicates that the mean reversion logic relies heavily on a few large winners rather than consistent edge, which is high-risk. Furthermore, the 17.85% maximum drawdown suggests significant volatility and poor risk management relative to the returns. We cannot draw any conclusions about the strategy's viability or future performance with such limited data. The only concrete next step is to extend the backtest period to include at least one hundred trades to achieve statistical significance.

ADDITIONAL METRICS

CAGR	**17.92%**
Sortino Ratio	**0.91**
Turnover	**5.82x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11795.27**

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