LATINOS TRADING

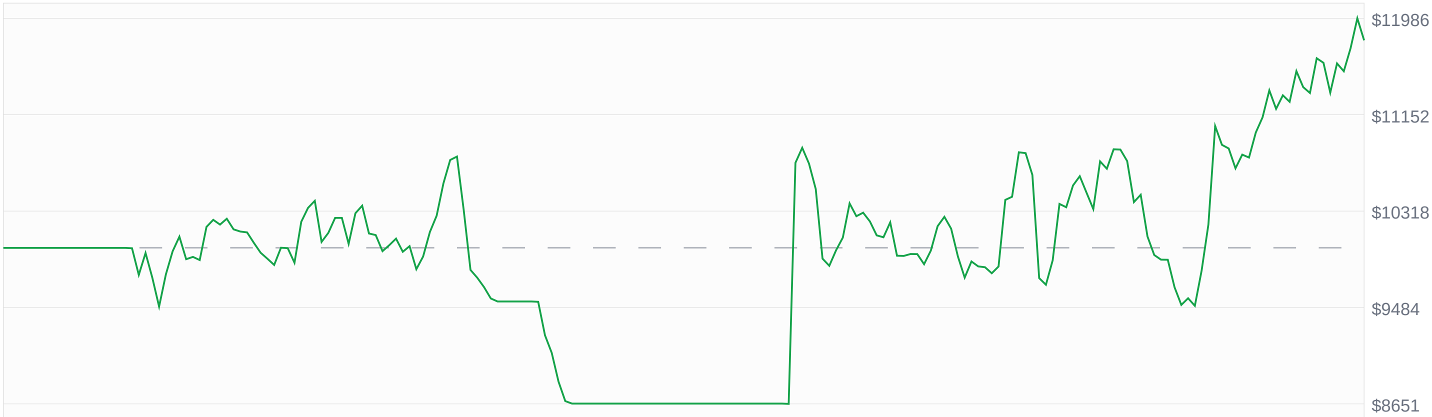
BACKTEST REPORT

Backtest #45432 · 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

A sample size of three trades renders the 17.92% ROI statistically insignificant, as it lacks the depth to establish a reliable confidence interval for the strategy's true expectancy. The 33.3% win rate combined with a 0.71 Sharpe ratio indicates fragile edge, where returns rely heavily on outlier gains rather than consistent probability. Furthermore, the 17.85% max drawdown is disproportionately high relative to the profit generated, signaling poor risk management and significant volatility exposure. This mean reversion approach on SXT currently lacks robustness, as the small sample cannot validate whether the signal is genuine or merely random noise. The immediate next step is to expand the backtest period to at least one hundred

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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