LATINOS TRADING

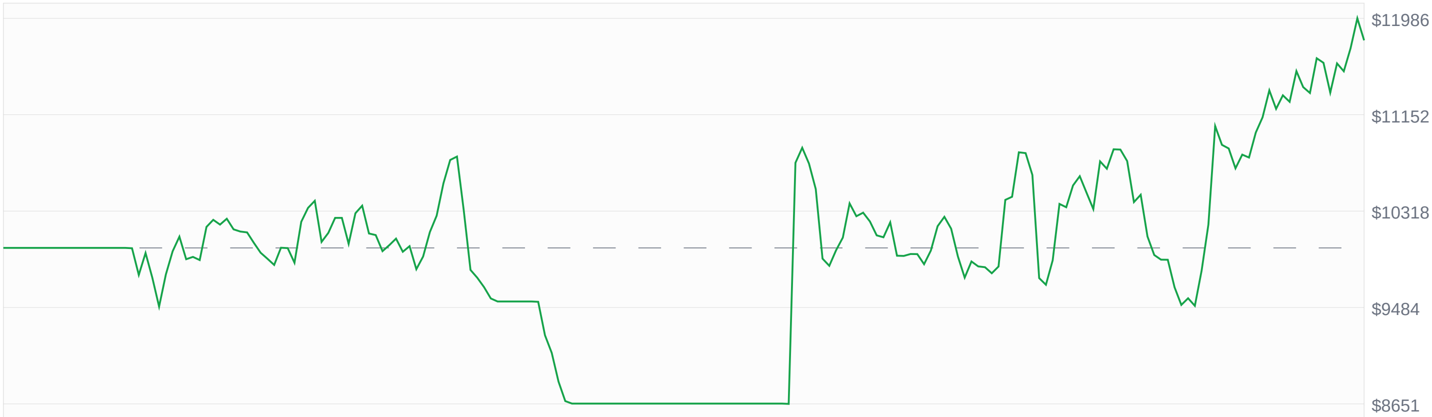
BACKTEST REPORT

Backtest #45564 · 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 17.92% ROI is statistically meaningless given only three trades, making the 33.3% win rate and 0.71 Sharpe ratio unreliable indicators of skill. The 17.85% max drawdown suggests the mean reversion logic failed to manage risk effectively during adverse price action. This sample size provides zero confidence in the strategy's future performance or consistency. Increase the backtest period to at least one hundred trades to establish a valid baseline.

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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