LATINOS TRADING

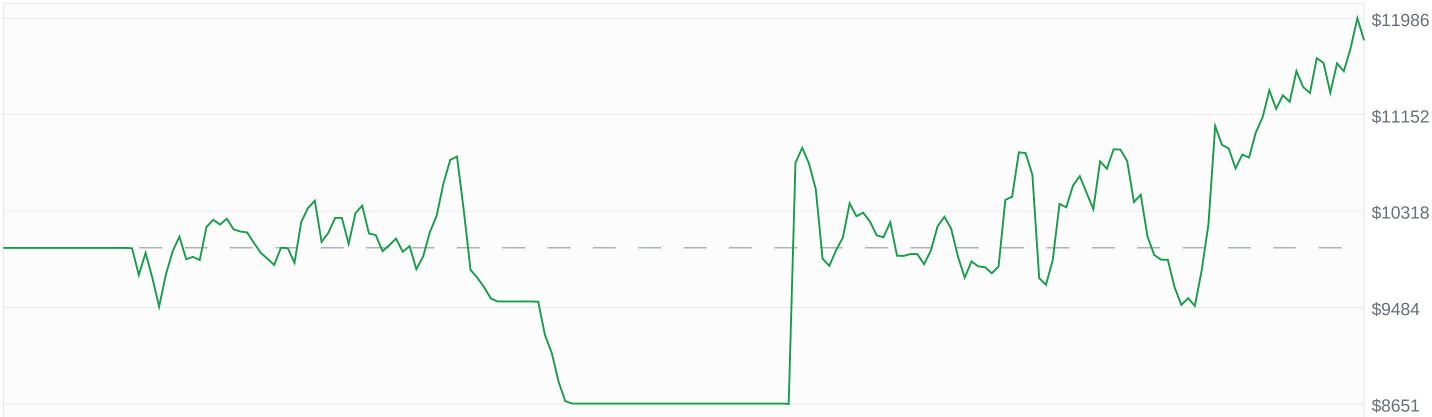
BACKTEST REPORT

Backtest #36685 · 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 Zen Mean Reversion strategy on SXT generated a 17.92% return with a 33.3% win rate, though the statistical significance is critically low due to only three executed trades. A sharp 17.85% maximum drawdown indicates high volatility sensitivity, while the 0.71 Sharpe ratio suggests returns were not sufficiently risk-adjusted. The sample size is insufficient to validate the edge, making the positive ROI potentially a result of survivorship bias or random noise. Before deploying live capital, the team must expand the backtest horizon and increase trade frequency to confirm robustness. Next, run a walk-forward optimization to validate performance across different market regimes and ensure the strategy is not overfitting to a narrow time window.

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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