# LATINOS TRADING

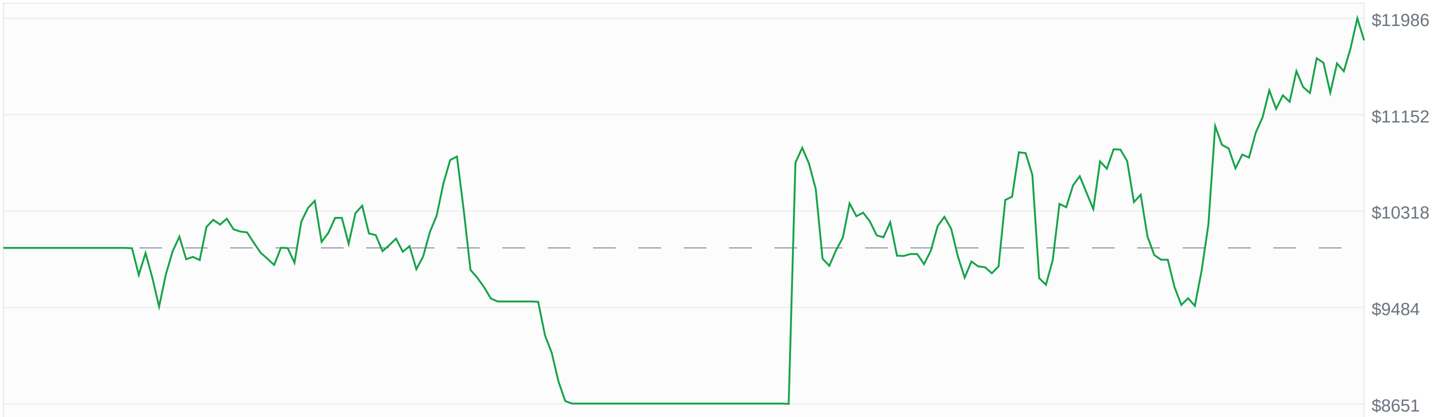
## BACKTEST REPORT

Backtest #36686 · 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 positive returns, yet the sample of three trades provides insufficient statistical confidence to validate the alpha. A 33.3% win rate paired with a 0.71 Sharpe ratio indicates the edge is likely noise rather than a robust market inefficiency. The strategy failed to capitalize on volatility efficiently while exposing capital to significant downside risk during drawdowns. Future iterations should require a minimum of 100 simulated trades before deeming the approach viable for deployment.

## ADDITIONAL METRICS

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