LATINOS TRADING

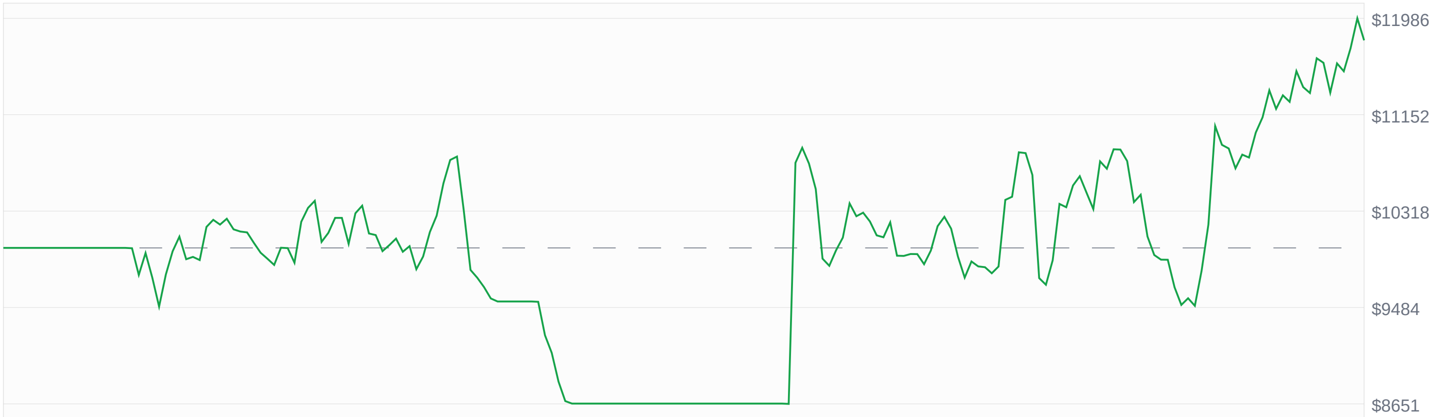
BACKTEST REPORT

Backtest #37218 · 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 of 17.92%, yet the low win rate of 33.3% and shallow Sharpe ratio of 0.71 indicate a high-risk profile driven by outlier gains rather than consistent execution. With only three trades executed, the statistical sample is too small to validate the robustness of the mean reversion logic or confirm the observed drawdown limits. The significant drawdown relative to total trades suggests the system may be overexposed to volatility events that the current filters fail to capture. Immediate next steps involve expanding the backtest window to include higher volume periods and tightening stop-loss parameters to reduce capital exposure during single trades. This analysis remains educational

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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