LATINOS TRADING

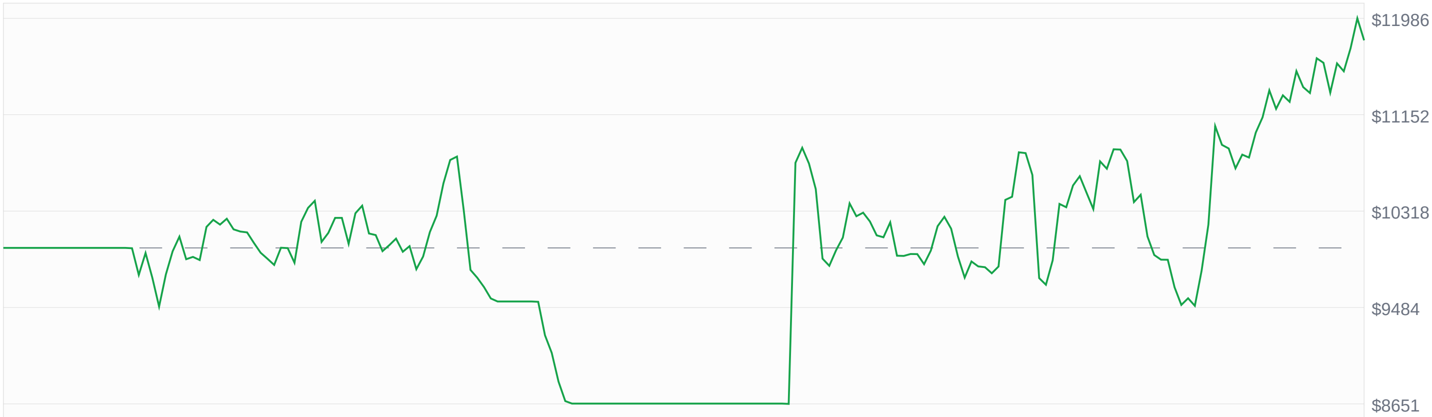
BACKTEST REPORT

Backtest #49451 · 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 nominal +17.92% return but failed statistically due to a sample size of only three trades, rendering the 33.3% win rate and 0.71 Sharpe ratio unreliable indicators of performance. The significant 17.85% maximum drawdown suggests the mean reversion logic struggled with trend persistence or volatility expansion during the test period. Without additional data points, the risk of overfitting remains high, and the results cannot support a conclusion of robustness or alpha generation. The next critical step is to expand the backtest window to at least one year of data or increase the trade frequency to achieve a statistically significant sample size before deployment.

ADDITIONAL METRICS

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

Generated 2026-09-01T05:09:28Z · latinostrading.com