LATINOS TRADING

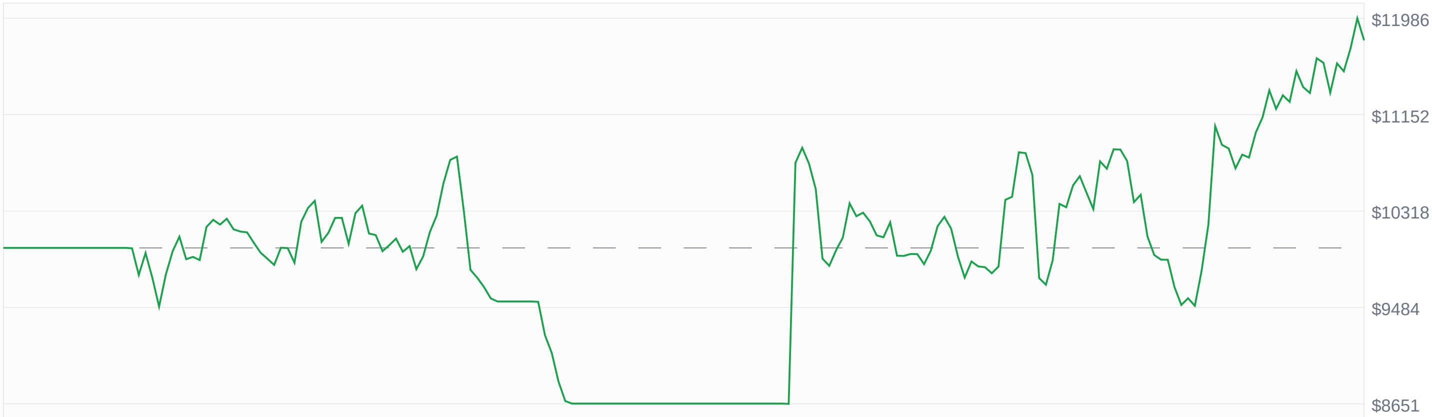
BACKTEST REPORT

Backtest #56572 · 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 gain of 17.92% but relied on only three trades, rendering the 0.71 Sharpe ratio statistically insignificant. A 33.3% win rate coupled with a 17.85% drawdown suggests the mean reversion logic captured isolated outliers rather than a sustainable trend. The extreme sample size prevents any meaningful assessment of strategy robustness or risk-adjusted performance. We must execute a forward test with higher frequency data or adjust entry parameters to validate if the signal holds outside these three instances.

ADDITIONAL METRICS

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