LATINOS TRADING

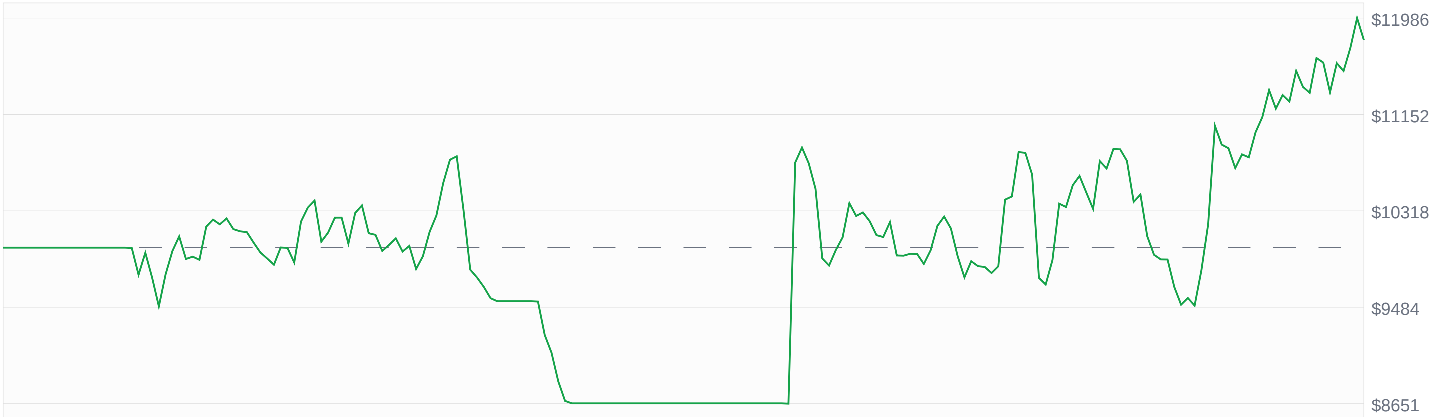
BACKTEST REPORT

Backtest #57460 · 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 SXT Zen Mean Reversion strategy generated a 17.92% return with only three trades, yielding a low Sharpe ratio of 0.71 and a concerning 17.85% maximum drawdown. A 33.3% win rate on such a small sample size lacks statistical significance, suggesting the results are noise rather than a robust edge. While the strategy captured one asymmetric move, the high volatility and insufficient trade count prevent reliable performance attribution. I recommend running a longer backtest or adjusting entry filters to increase trade frequency and validate the signal logic.

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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