LATINOS TRADING

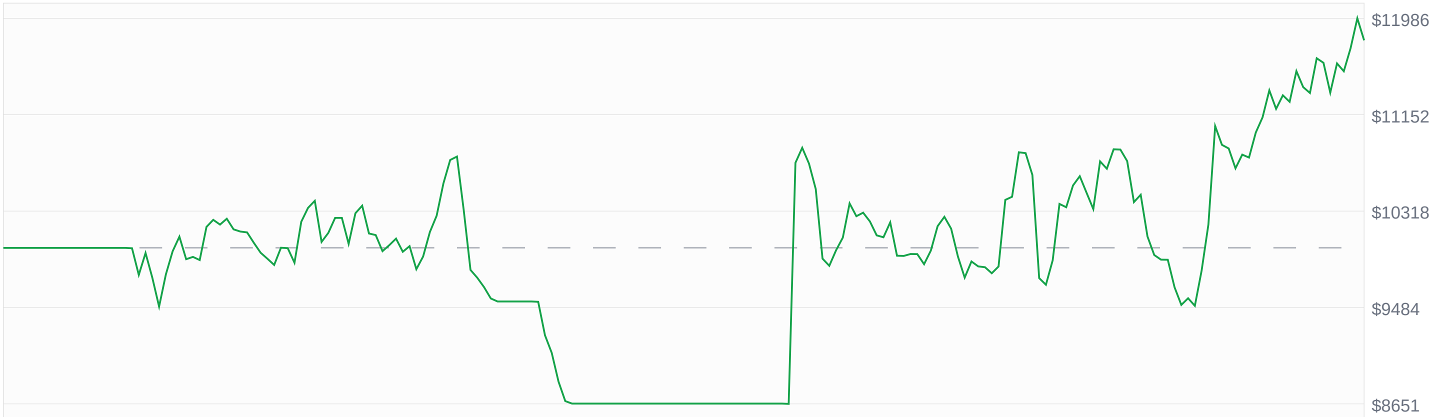
BACKTEST REPORT

Backtest #51617 · 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% ROI with only three trades, rendering the results statistically insignificant and prone to overfitting. The 0.71 Sharpe ratio and 33.3% win rate indicate a strategy that captures winners too infrequently to cover transaction costs reliably over time. A maximum drawdown of 17.85% exposes significant capital risk during the rare occurrences of adverse price action. The primary weakness is the lack of a robust filtering mechanism to trigger trades more consistently during volatile market conditions. Next steps should involve expanding the sample size by testing the logic across different market regimes or adjusting entry thresholds to improve trade frequency and stability.

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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