LATINOS TRADING

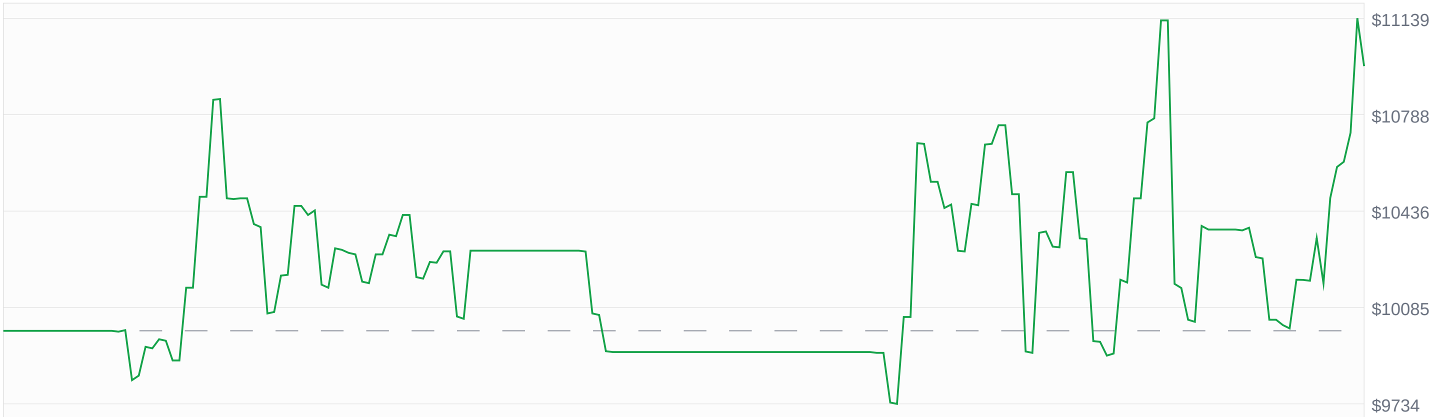
BACKTEST REPORT

Backtest #44137 · SLDE · SLDE · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.61%	0.62	60.0%	-10.08%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on SLDE generated a 9.61% return with a 60% win rate, yet the low Sharpe ratio of 0.62 indicates inefficient risk-adjusted returns. A maximum drawdown of 10.08% combined with only five trades reveals insufficient statistical confidence to validate the edge. The narrow sample size makes the performance highly susceptible to random noise rather than a robust predictive signal. We need to expand the lookback period or adjust volatility filters to test if the mean reversion logic holds under varied market conditions.

ADDITIONAL METRICS

CAGR	**9.61%**
Sortino Ratio	**0.53**
Turnover	**10.25x**
Total Trades	**5**
Initial Capital	**$10000.00**
Final Capital	**$10964.75**

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