LATINOS TRADING

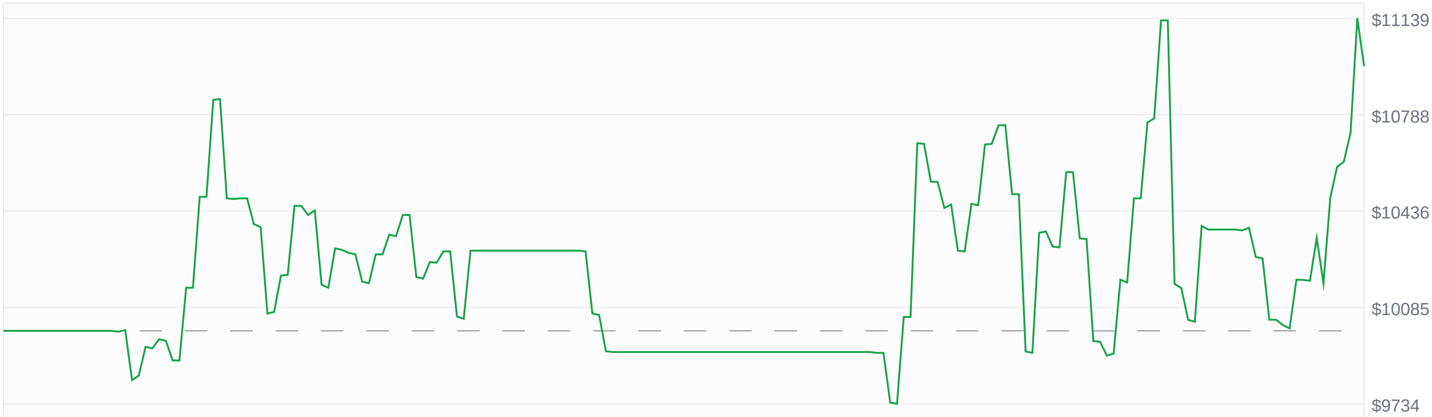
BACKTEST REPORT

Backtest #44139 · 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 delivered a +9.61% ROI with a 60% win rate, yet the low Sharpe ratio of 0.62 and single-digit trade count of five indicate statistically insignificant results. A 10.08% maximum drawdown suggests the mean reversion logic occasionally failed during extended volatility, likely due to insufficient filtering for trend strength. These metrics currently lack confidence for institutional deployment, as the sample size is too small to generalize performance across market regimes. We must expand the backtest window or tighten entry criteria to validate edge before considering live execution.

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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