LATINOS TRADING

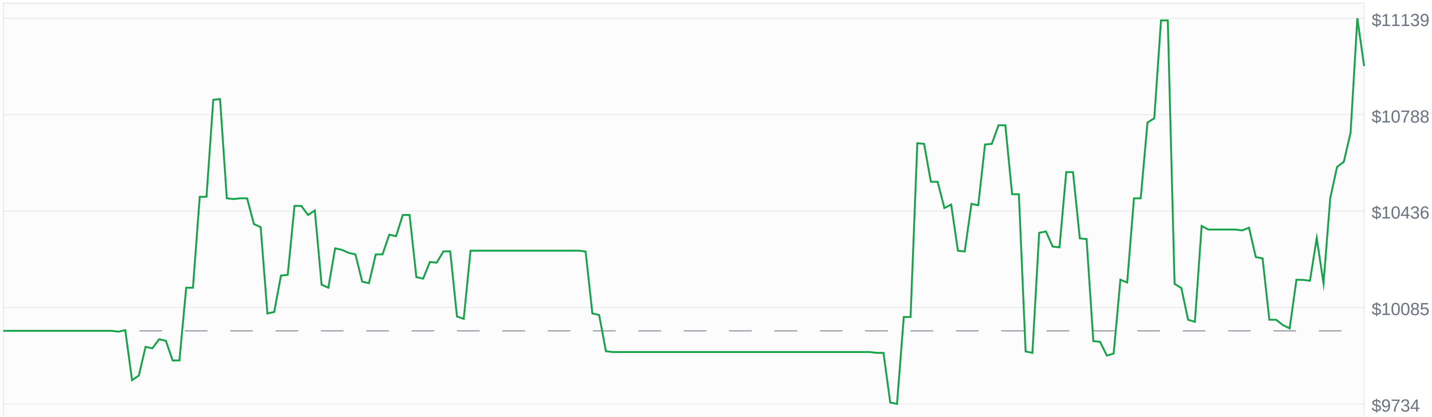
BACKTEST REPORT

Backtest #55108 · 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 SLDE Zen Mean Reversion strategy generated a 9.61% ROI with a 60% win rate, yet the Sharpe ratio of 0.62 indicates weak risk-adjusted returns relative to volatility. With only five trades executed, these metrics lack statistical significance and likely reflect survivorship bias rather than robust edge. The 10.08% maximum drawdown suggests the reversion logic failed during specific volatility spikes, potentially requiring tighter stop-losses. Given the limited sample size, the strategy currently offers insufficient confidence for deployment without further parameter optimization or longer historical testing.

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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