LATINOS TRADING

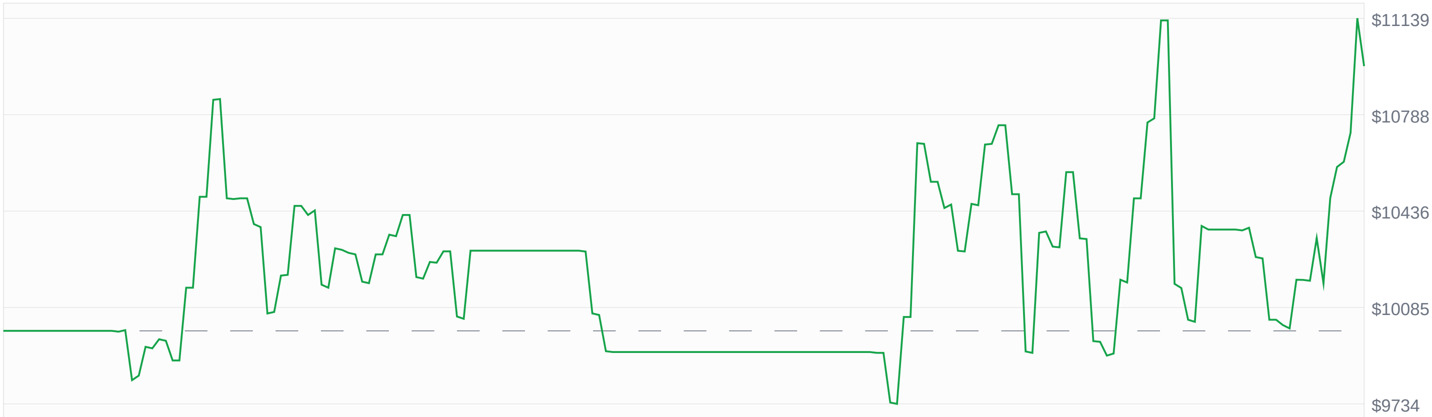
BACKTEST REPORT

Backtest #44138 · 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 shows positive returns of 9.61% with a 60% win rate, yet a Sharpe ratio of 0.62 indicates marginal risk-adjusted performance. A maximum drawdown of 10.08% is concerning when only five trades were executed, creating low statistical confidence for any observed alpha. The limited sample size makes these results vulnerable to overfitting and random noise rather than demonstrating robust edge. Next, expand the test on a larger dataset across multiple market regimes to validate consistency before considering live deployment.

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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