LATINOS TRADING

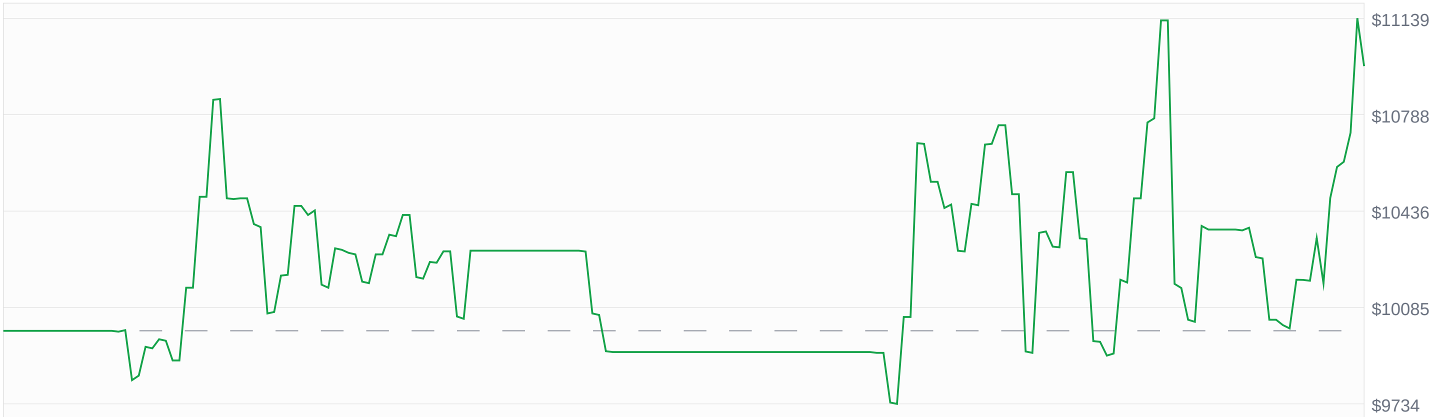
BACKTEST REPORT

Backtest #44136 · 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 9.61% return for SLDE shows positive mean reversion signals, but the 0.62 Sharpe ratio indicates weak risk-adjusted performance. The 60% win rate is acceptable yet statistically insignificant due to the tiny sample of only five trades, which prevents reliable confidence in the strategy edge. A 10.08% max drawdown is moderate but concerning given the limited trade count, as it suggests high volatility in individual positions. The final capital of $10964.75 reflects modest growth that lacks the robustness needed for institutional deployment. Next, expand the backtest period to at least one hundred trades to establish statistical significance before considering live capital.

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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