LATINOS TRADING

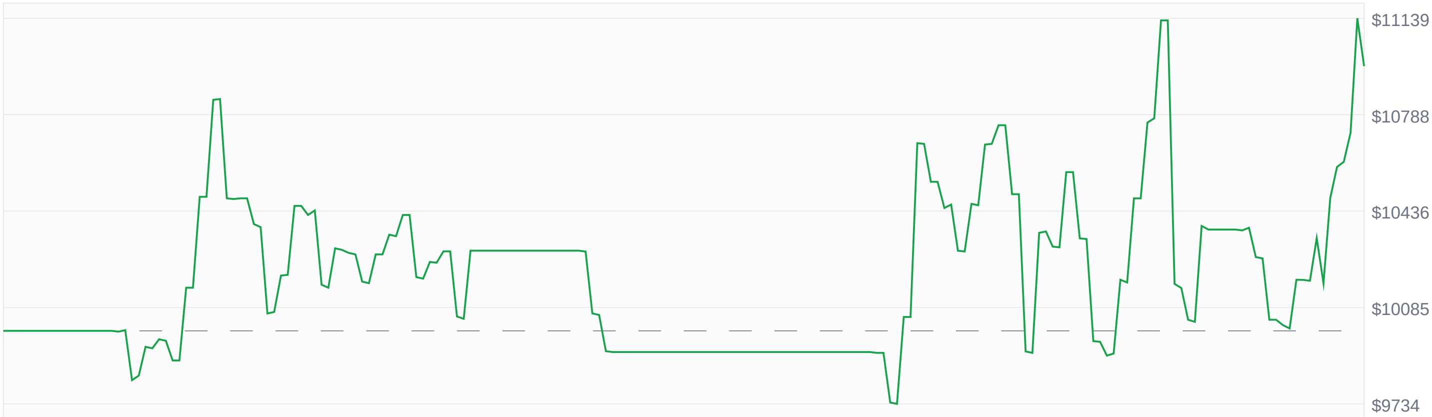
BACKTEST REPORT

Backtest #44140 · 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% ROI on SLDE suggests mild positive alpha, but the 0.62 Sharpe ratio indicates mediocre risk-adjusted returns relative to the 10.08% drawdown. With only five trades, the 60% win rate lacks statistical significance, making the results highly susceptible to random variance rather than robust strategy performance. The mean reversion logic appears to capture short-term inefficiencies, yet the sample size is too small to confirm consistent edge or reliable signal strength. To improve confidence, extend the backtest period to include at least fifty trades across multiple market regimes. This will better validate whether the strategy maintains its performance outside of this limited window.

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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