LATINOS TRADING

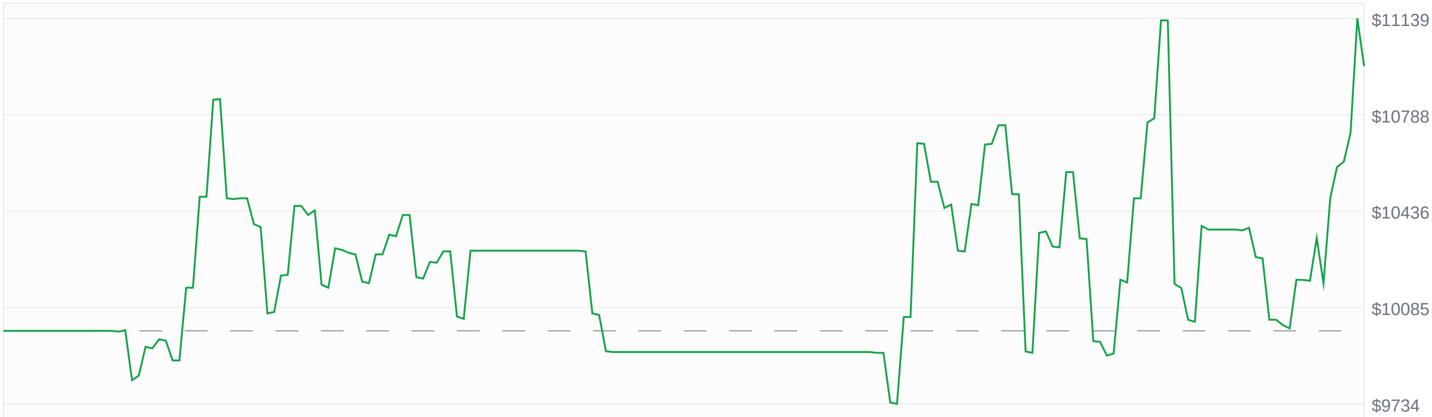
BACKTEST REPORT

Backtest #44141 · 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 and 60% win rate suggest the mean reversion logic works for SLDE, but the 0.62 Sharpe ratio is underwhelming for institutional standards. A 10.08% max drawdown is acceptable, yet the statistical confidence is effectively zero due to the tiny sample of only five trades. You cannot distinguish skill from luck with such a small dataset. Run a longer backtest spanning at least two hundred trades to validate the strategy's true edge.

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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