LATINOS TRADING

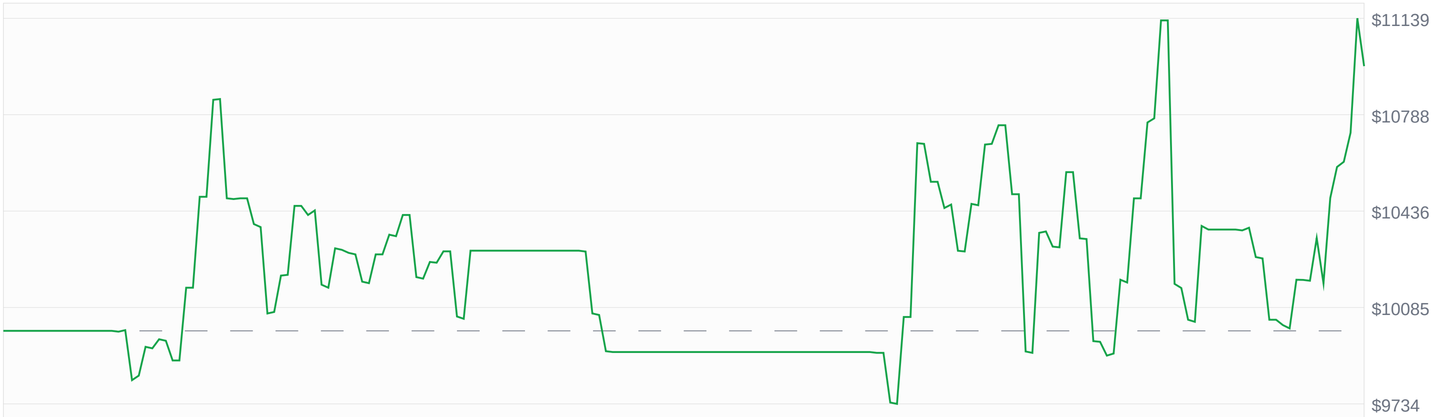
BACKTEST REPORT

Backtest #44142 · 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 Zen Mean Reversion strategy captures short-term inefficiencies in SLDE. However, the 0.62 Sharpe ratio is below institutional standards, indicating mediocre risk-adjusted performance relative to the volatility endured. The 10.08% max drawdown is manageable, but the primary flaw is the tiny sample of five trades, which renders the statistical confidence negligible and likely driven by luck rather than edge. Without a larger dataset, you cannot distinguish a genuine alpha signal from random noise. The next step is to extend the backtest period to at least fifty trades to establish statistical significance 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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