LATINOS TRADING

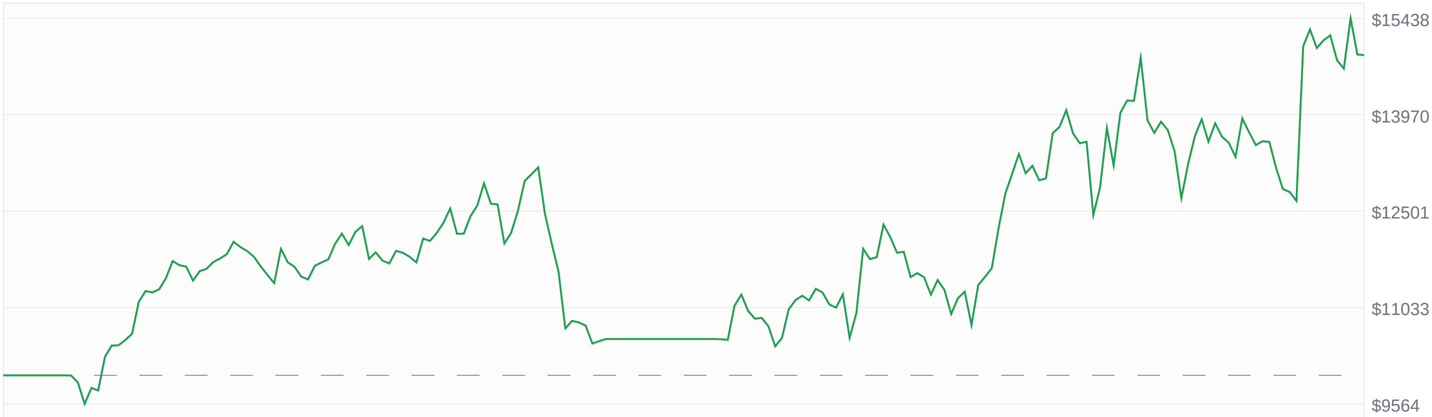
BACKTEST REPORT

Backtest #45116 · MRX · MRX · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+48.72%	1.34	100.0%	-17.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a robust 48.72 percent return with a 1.34 Sharpe ratio and zero losses, indicating strong alpha capture in MRX. However, the 17.67 percent maximum drawdown reveals significant volatility risk despite the high win rate. Statistical confidence is effectively nonexistent because two total trades constitute a sample size far too small to validate the model. The perfect 100 percent win rate is an artifact of limited data rather than proven predictive power. The next step is to extend the backtest period to at least one hundred trades to establish statistical significance before considering live deployment.

ADDITIONAL METRICS

CAGR	**48.72%**
Sortino Ratio	**1.48**
Turnover	**4.60x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14876.85**