LATINOS TRADING

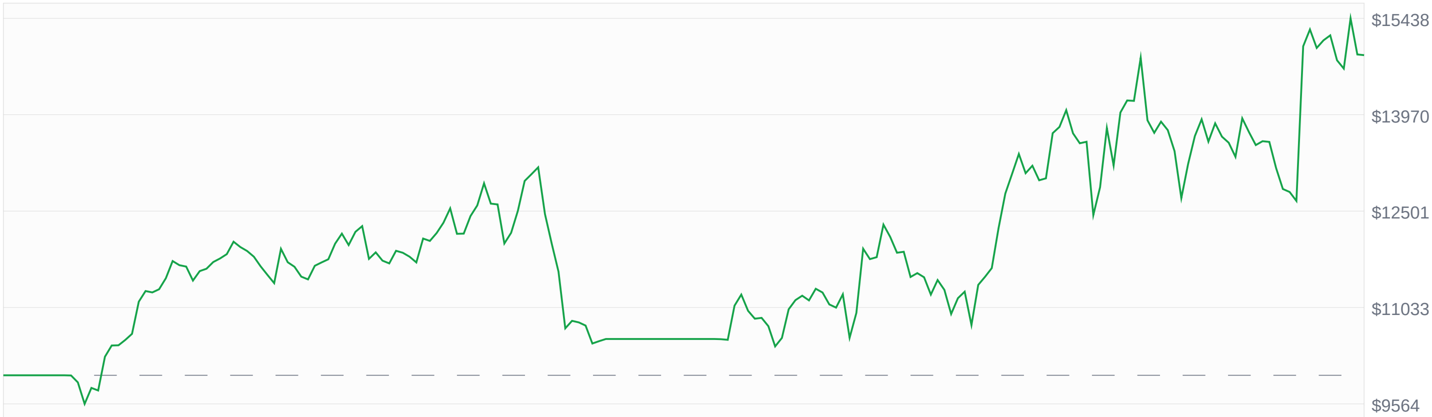
BACKTEST REPORT

Backtest #45117 · 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 48.72% ROI with a 1.34 Sharpe ratio, yet the 100% win rate over just two trades offers zero statistical confidence. This sample size is far too small to validate the mean reversion logic or guarantee future performance. The 17.67% max drawdown indicates significant volatility risk that the current metrics mask. Do not scale capital until you expand the dataset to at least fifty trades to establish robustness. Focus on extending the backtest period to capture diverse market conditions before deploying any live funds.

ADDITIONAL METRICS

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

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