LATINOS TRADING

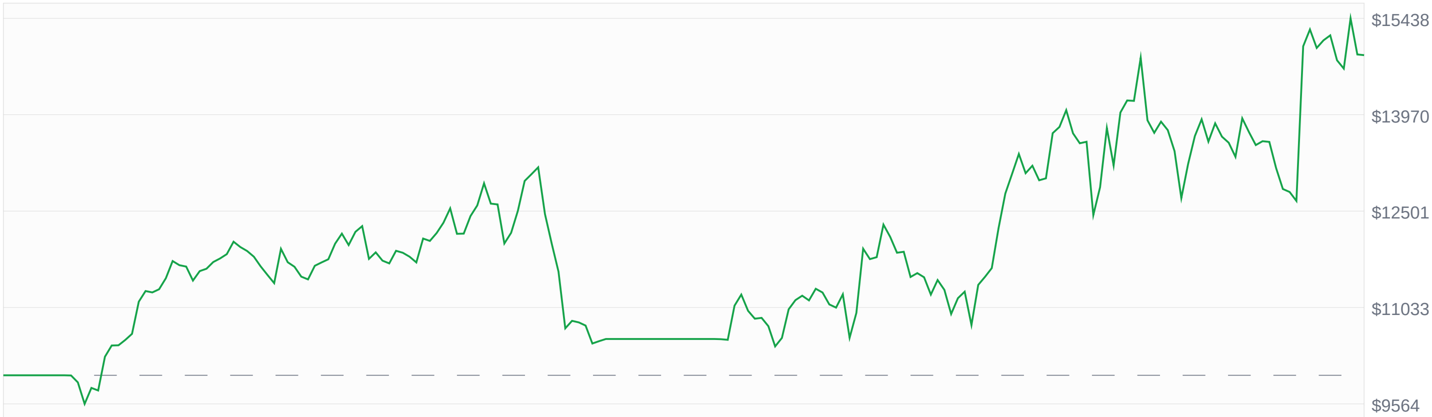
BACKTEST REPORT

Backtest #55845 · 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 MRX Zen Mean Reversion backtest shows a 48.72% ROI driven by a perfect 100% win rate across only two trades, but this result lacks statistical validity due to extreme sample size. A 17.67% drawdown indicates high volatility, and the low trade count prevents any reliable assessment of strategy robustness or risk-adjusted performance over time. With a Sharpe ratio of 1.34, the setup appears profitable in this single run, yet the data is too thin to confirm edge or stability. The next step is to expand the backtest window or increase trade frequency to validate if this mean reversion logic holds under broader market conditions.

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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