LATINOS TRADING

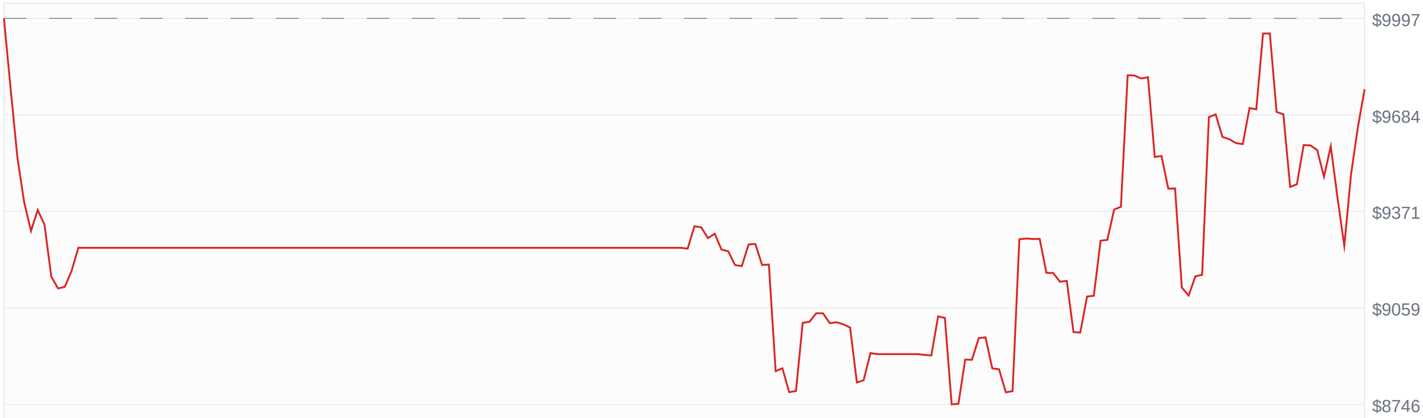
BACKTEST REPORT

Backtest #44592 · MCK · MCK · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.36%	-0.09	33.3%	-12.54%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on MCK failed statistically, delivering a -2.36% ROI and a negative Sharpe ratio of -0.09. With only three trades, the 33.3% win rate and 12.54% drawdown are too sparse to infer any reliable edge or market regime. The sample size is insufficient to distinguish between a flawed logic and random noise, rendering the results unconvincing. We must expand the testing period or adjust volatility filters to gather enough data before concluding the approach is inferior.

ADDITIONAL METRICS

CAGR	**-2.36%**
Sortino Ratio	**-0.08**
Turnover	**5.61x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9767.18**

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