LATINOS TRADING

BACKTEST REPORT

Backtest #44593 · 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 negative ROI of -2.36% and a Sharpe ratio of -0.09 indicate the MCK Zen Mean Reversion strategy is currently unprofitable. With only three trades, the 33.3% win rate lacks statistical significance, making it impossible to distinguish skill from noise. The 12.54% max drawdown highlights significant downside risk relative to the minimal capital loss. Given the low sample size, any performance metrics are unreliable and do not represent long-term expectancy. The immediate next step is to expand the backtest period to at least one hundred trades to establish a valid baseline before further optimization.

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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