LATINOS TRADING

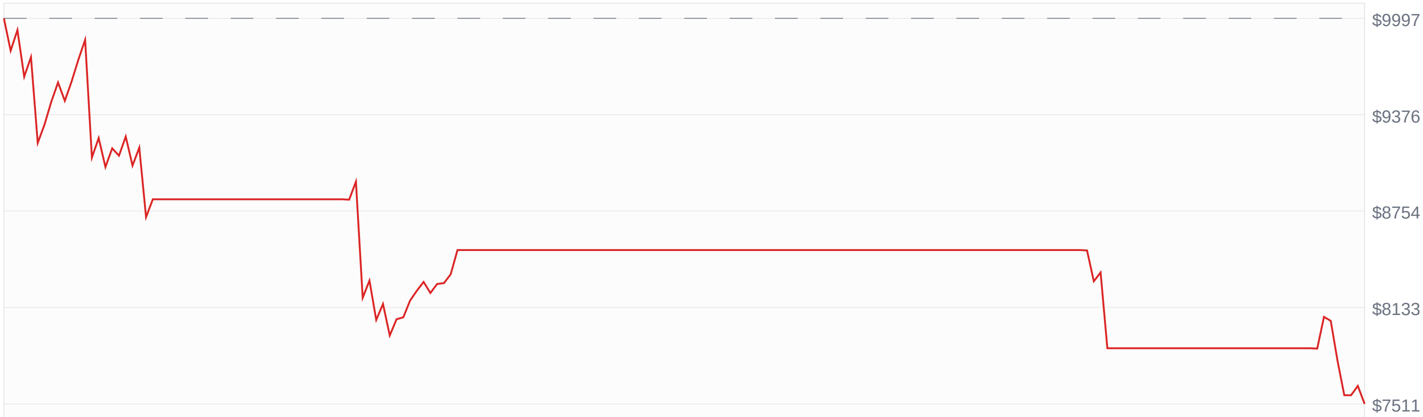
BACKTEST REPORT

Backtest #44585 · MGY · MGY · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-24.91%	-1.66	0.0%	-24.89%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The MGY Zen Mean Reversion strategy failed catastrophically, posting a 24.91 percent loss with a negative Sharpe ratio of 1.66. Every single trade resulted in a loss, evidenced by the 0 percent win rate and a maximum drawdown that nearly matches the total loss. With only four trades executed, the sample size is statistically insignificant, meaning the poor performance likely reflects random noise rather than a definitive flaw in the mean reversion logic. The immediate next step is to extend the backtest period to at least one hundred trades to establish statistical validity before considering any parameter adjustments.

ADDITIONAL METRICS

CAGR	**-24.91%**
Sortino Ratio	**-0.59**
Turnover	**6.79x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$7511.46**

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