LATINOS TRADING

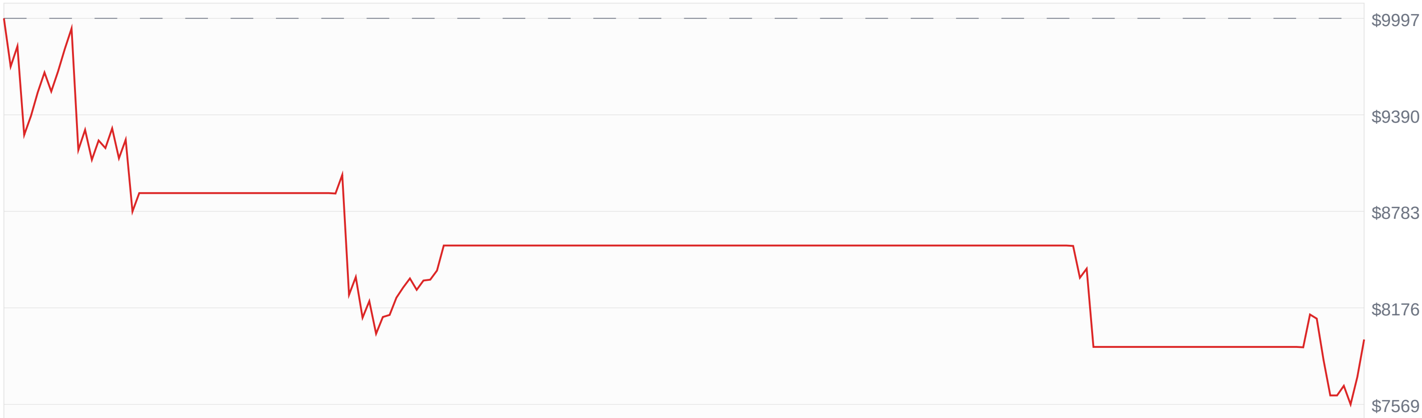
BACKTEST REPORT

Backtest #55597 · MGY · MGY · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-20.26%	-1.27	25.0%	-24.31%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on MGY failed significantly, generating a -20.26% ROI and a -1.27 Sharpe ratio due to a lackluster 25.0% win rate. With only four trades executed, the sample size is too small to derive statistical confidence in the strategy's logic or parameters. The substantial 24.31% maximum drawdown indicates that mean reversion assumptions broke down during this specific market regime. Immediate next steps involve increasing the trade count through extended backtesting to validate if this poor performance was an anomaly or a structural flaw. Do not deploy this bot in live conditions until the equity curve demonstrates robustness across multiple market cycles.

ADDITIONAL METRICS

CAGR	**-20.26%**
Sortino Ratio	**-0.45**
Turnover	**6.88x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$7976.80**

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