LATINOS TRADING

BACKTEST REPORT

Backtest #43980 · FULT · FULT · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.88%	0.75	100.0%	-19.64%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The FULT Zen Mean Reversion strategy recorded a perfect 100% win rate on a trivial sample of only two trades, rendering the 0.75 Sharpe ratio statistically meaningless. While the 11.88% nominal ROI and $11,191.75 final capital look attractive, the 19.64% maximum drawdown exposes severe tail risk absent from such a short record. Institutional confidence is non-existent because the strategy lacks the trade volume required to validate its entry and exit logic under normal market conditions. The immediate next step is to execute a multi-year forward walk-forward analysis to generate sufficient data points and filter out overfitting artifacts.

ADDITIONAL METRICS

CAGR	**11.88%**
Sortino Ratio	**0.68**
Turnover	**4.20x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11191.75**