LATINOS TRADING

BACKTEST REPORT

Backtest #44631 · FISI · FISI · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+22.31%	1.21	100.0%	-16.28%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The FISI Zen Mean Reversion backtest shows a 22.31% ROI but suffers from extreme overfitting given only two trades and a 100% win rate. Such a perfect record on minimal data lacks statistical significance and ignores the 16.28% max drawdown risk. We cannot trust these metrics as they likely reflect a lucky pair of executions rather than a robust alpha signal. The sample size is far too small to validate the Sharpe ratio of 1.21 or confirm strategy viability. Next, run a 300-candle walk-forward optimization on FISI with a minimum of 50 trades to stress-test the logic against regime shifts.

ADDITIONAL METRICS

CAGR	**22.31%**
Sortino Ratio	**1.28**
Turnover	**4.33x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$12234.63**