LATINOS TRADING

BACKTEST REPORT

Backtest #54993 · 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 Zen Mean Reversion strategy achieved a perfect 100% win rate and positive ROI on FULT, but these metrics are statistically insignificant given only two trades. A Sharpe ratio of 0.75 and a maximum drawdown of 19.64% suggest high volatility and a lack of robust risk-adjusted returns. The strategy likely overfits to short-term noise, as true alpha requires a larger sample size to validate consistency. Next, run a walk-forward optimization on a longer historical window to determine if the entry logic holds outside the initial calibration period.

ADDITIONAL METRICS

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

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