LATINOS TRADING

BACKTEST REPORT

Backtest #55886 · BAC · BAC · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+20.11%	1.85	100.0%	-6.05%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The BAC Zen Mean Reversion backtest shows a perfect 100% win rate and a 20.11% ROI, but the sample size of only two trades renders these metrics statistically meaningless and prone to extreme overfitting. A 6.05% maximum drawdown on such limited data does not reflect true risk exposure, while the 1.85 Sharpe ratio lacks robustness without a larger trade history. This strategy appears to capture a specific, non-replicable price anomaly rather than a sustainable mean-reversion pattern for BAC. To validate the approach, you must re-run the backtest with a minimum of 500 simulated trades or adjust parameters to reduce trade frequency for a more rigorous stress test.

ADDITIONAL METRICS

CAGR	**20.11%**
Sortino Ratio	**1.66**
Turnover	**4.22x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12014.44**