LATINOS TRADING

BACKTEST REPORT

Backtest #45176 · 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

A backtest showing 100% win rate on just two trades lacks statistical significance, rendering the 1.85 Sharpe ratio and 20.11% ROI unreliable for institutional decision-making. While the 6.05% max drawdown suggests controlled downside risk, the sample size is far too small to validate the mean reversion logic for BAC. The apparent success likely reflects noise rather than a robust edge, as two data points cannot establish a consistent pattern or true risk-adjusted return. You must expand the historical dataset to at least fifty trades before evaluating the strategy's viability. This additional data will provide the necessary statistical confidence to distinguish genuine alpha from random market fluctuations.

ADDITIONAL METRICS

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

Generated 2026-09-01T21:54:13Z · latinostrading.com