# LATINOS TRADING

## BACKTEST REPORT

Backtest #55885 · 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 Zen Mean Reversion strategy on BAC generated a 20.11% ROI with a perfect 100% win rate and 1.85 Sharpe ratio, driven by two trades. However, the sample size of only two trades renders these high performance metrics statistically insignificant and prone to overfitting. The 6.05% maximum drawdown indicates a lack of stress testing against adverse market moves. To validate the strategy, one must execute a longer backtest on BAC across multiple market regimes to ensure robustness.

## ADDITIONAL METRICS

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