LATINOS TRADING

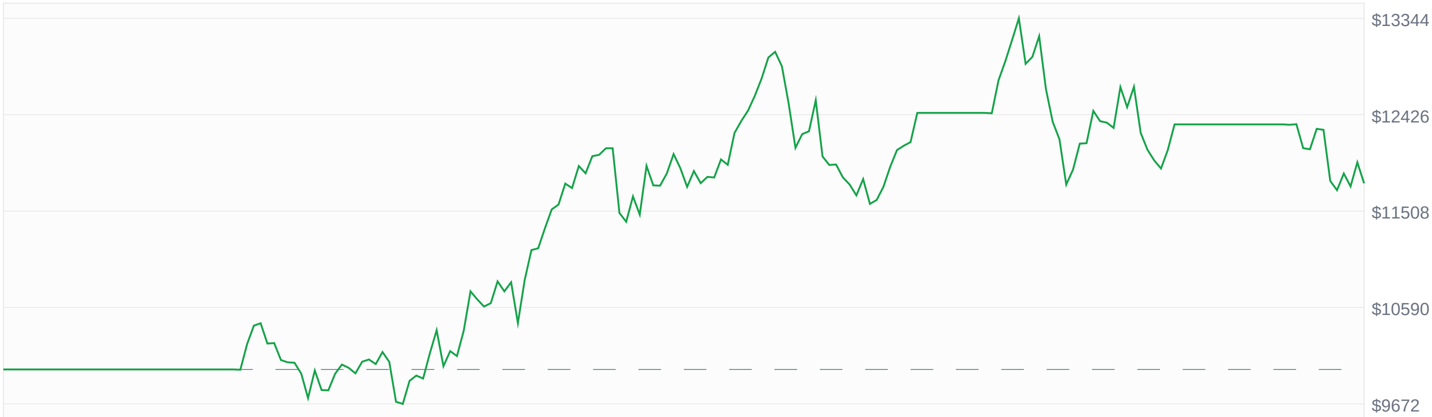
BACKTEST REPORT

Backtest #50805 · OKE · OKE · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+17.69%	0.99	33.3%	-12.27%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on OKE generated a +17.69% return with a 0.99 Sharpe ratio, yet the statistical validity is critically weak due to only three executed trades. A mere 33.3% win rate and a 12.27% maximum drawdown suggest the system is currently failing to identify mean reversion points with sufficient frequency or precision. Such a small sample size renders the performance metrics highly susceptible to noise, making any positive return an outlier rather than a signal. Before deploying live capital, the strategy requires rigorous parameter optimization to increase trade frequency and stabilize equity curve consistency.

ADDITIONAL METRICS

CAGR	**17.69%**
Sortino Ratio	**0.79**
Turnover	**7.13x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11772.64**

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