LATINOS TRADING

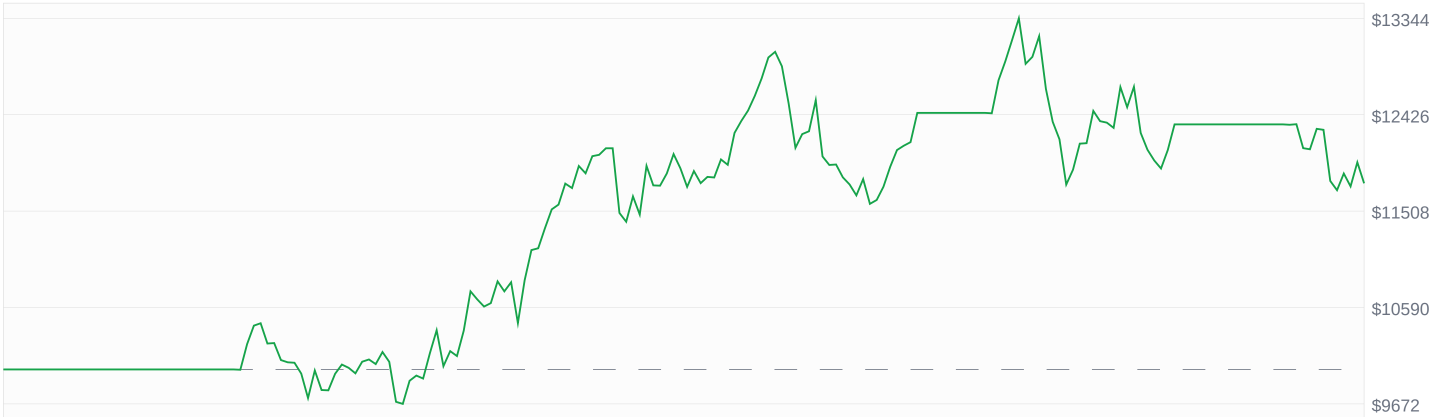
BACKTEST REPORT

Backtest #56744 · 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 achieved a 17.69% return with a low 12.27% drawdown, yet the 33.3% win rate suggests frequent losses offset by large winners. A Sharpe ratio of 0.99 indicates moderate risk-adjusted performance, but the sample of only three trades severely limits statistical significance and generalizability. The strategy likely captures rare volatility spikes rather than exhibiting consistent mean-reverting behavior on this specific asset. Future iterations must validate logic on extended datasets to rule out overfitting to noise. Testing on a broader universe of oil stocks is the necessary next step to confirm robustness.

ADDITIONAL METRICS

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