LATINOS TRADING

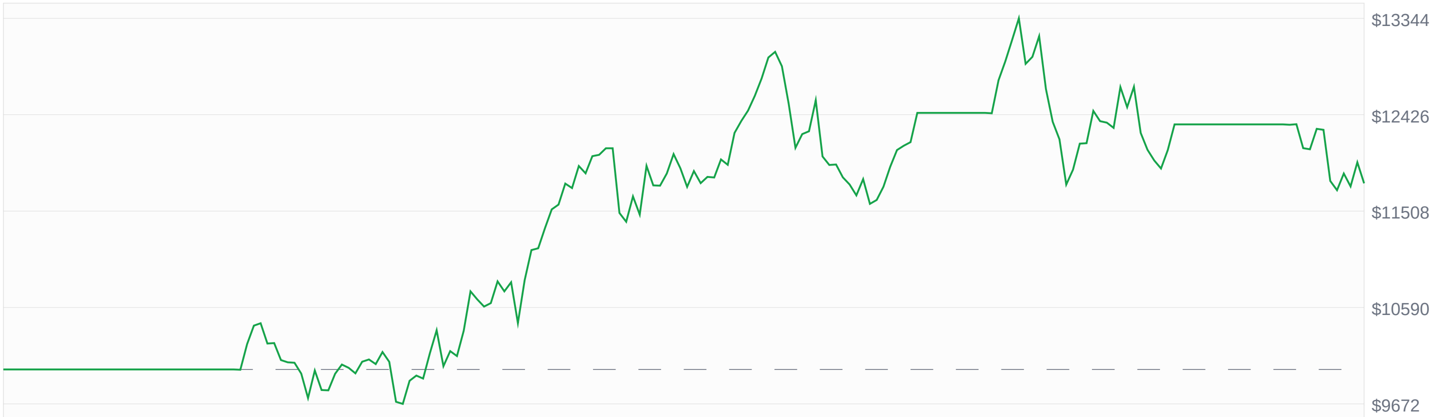
BACKTEST REPORT

Backtest #38094 · 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 generated a +17.69% return on OKE with a Sharpe ratio of 0.99, driven by only three trades. A low win rate of 33.3% and a 12.27% maximum drawdown indicate that the strategy relies heavily on capturing large, infrequent losses or gains rather than consistent alpha. With such a small sample size, the statistical confidence is negligible, making the performance highly volatile and prone to overfitting. The strategy likely failed to filter out choppy market conditions where mean reversion often fails. Next, run a walk-forward analysis on a longer dataset to validate if the edge persists outside the current lookback window.

ADDITIONAL METRICS

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