# LATINOS TRADING

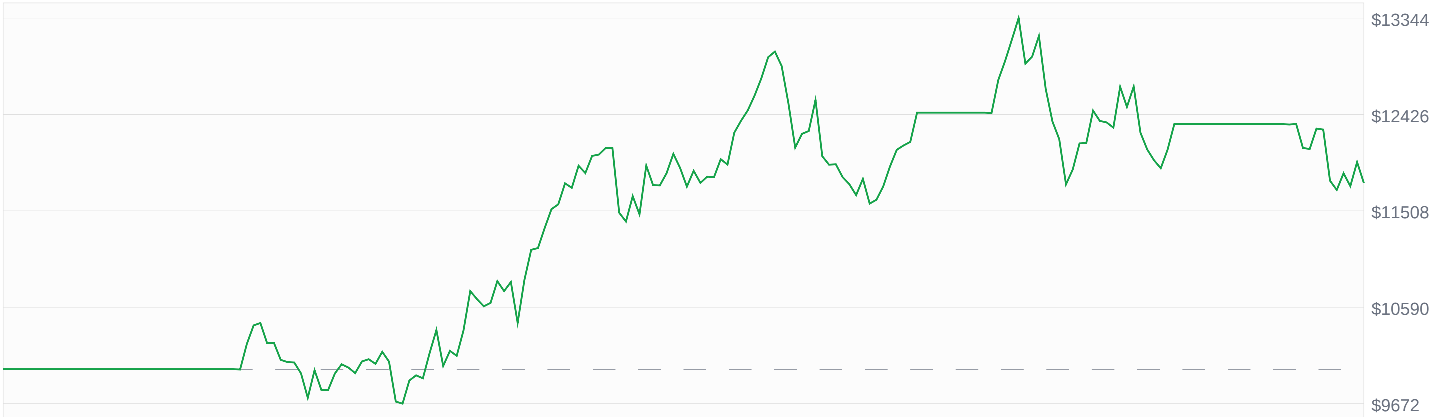
## BACKTEST REPORT

Backtest #46656 · 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, yet the 33.3% win rate and only three executed trades reveal a sample size too small to support statistical confidence. The elevated maximum drawdown of 12.27% suggests significant volatility exposure when the limited number of signals materialized against the position. While the Sharpe ratio of 0.99 indicates moderate risk-adjusted performance, the lack of trade frequency prevents meaningful assessment of strategy robustness across different market regimes. The next step is to expand the backtest window to capture a broader distribution of market cycles and increase trade frequency for a more reliable equity curve analysis.

## 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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