LATINOS TRADING

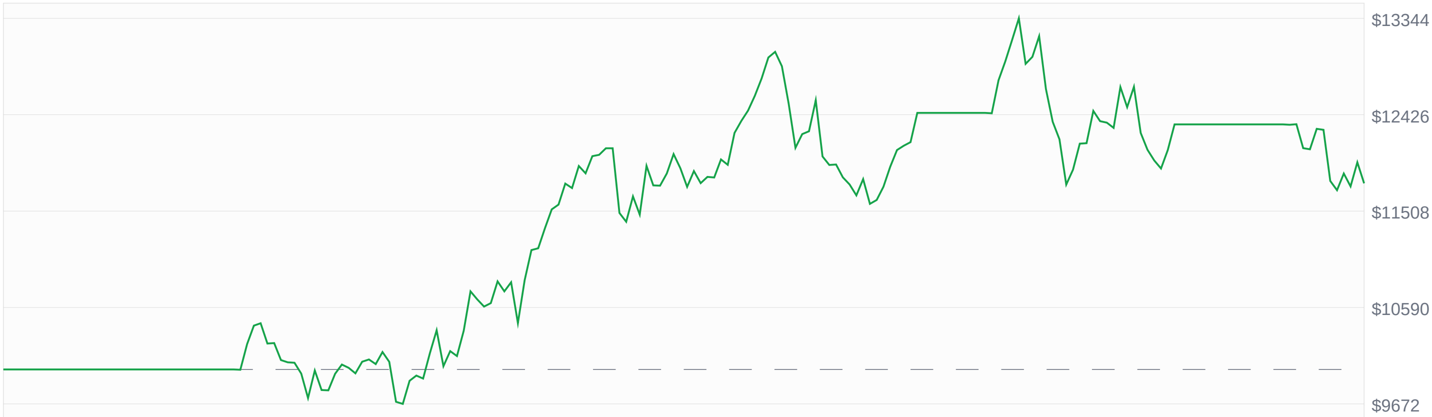
BACKTEST REPORT

Backtest #53467 · 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 +17.69% ROI with a 0.99 Sharpe, yet the 33.3% win rate and only three executed trades reveal severe statistical fragility. Such a small sample size renders the performance metrics unreliable, as a single outlier trade can disproportionately skew the equity curve and drawdown calculations. While the low drawdown of 12.27% suggests controlled risk during this narrow window, the strategy lacks robustness without a broader historical dataset to confirm consistency. I recommend expanding the backtest period to capture at least 100 trades before validating the approach for live deployment.

ADDITIONAL METRICS

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