



Backtest #56744 · OKE · OKE · Zen Mean Reversion (auto)

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

EQUITY CURVE202 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