LATINOS TRADING

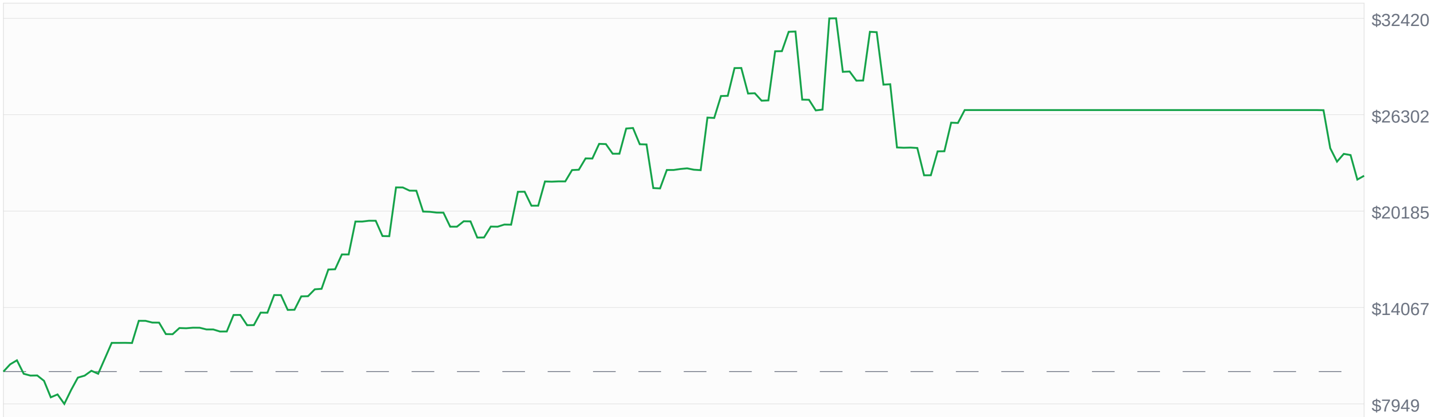
BACKTEST REPORT

Backtest #50725 · SNDK · SNDK · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+124.20%	1.75	50.0%	-31.57%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The SNDK Zen Mean Reversion strategy generated a 124% ROI with a 1.75 Sharpe ratio, yet the sample size of only two trades creates severe statistical uncertainty for this performance. A 31% maximum drawdown paired with a 50% win rate suggests the strategy is highly volatile and lacks robustness in current market conditions. The limited trade count prevents any meaningful assessment of consistency or risk adjustment over varying market regimes. We must run a longer backtest or reduce position sizing before deploying real capital to validate if the 1.75 Sharpe is an anomaly.

ADDITIONAL METRICS

CAGR	**124.20%**
Sortino Ratio	**1.78**
Turnover	**8.56x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$22426.36**