LATINOS TRADING

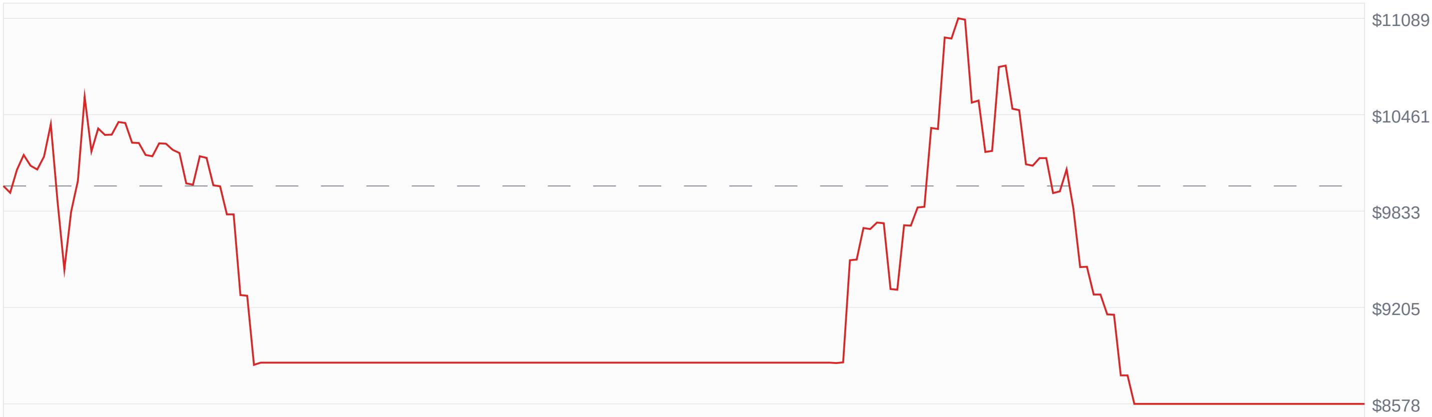
BACKTEST REPORT

Backtest #55413 · SNDX · SNDX · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-14.22%	-0.65	0.0%	-22.65%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion backtest on SNDX produced a -14.22% ROI and zero winning trades over only two executions, rendering the -0.65 Sharpe ratio and 22.65% drawdown statistically insignificant due to severe sample size bias. The strategy failed to capture any mean reversion opportunities, suggesting the current parameters are misaligned with the asset's volatility regime or time horizon. Without additional trade history, any confidence interval calculation is meaningless, and the results cannot reliably predict future performance. The immediate next step is to adjust the mean reversion threshold or switch to a higher-frequency interval to generate sufficient data points for validation. This approach ensures that future deployments are not based on a

ADDITIONAL METRICS

CAGR	**-14.22%**
Sortino Ratio	**-0.44**
Turnover	**3.63x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$8577.57**

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