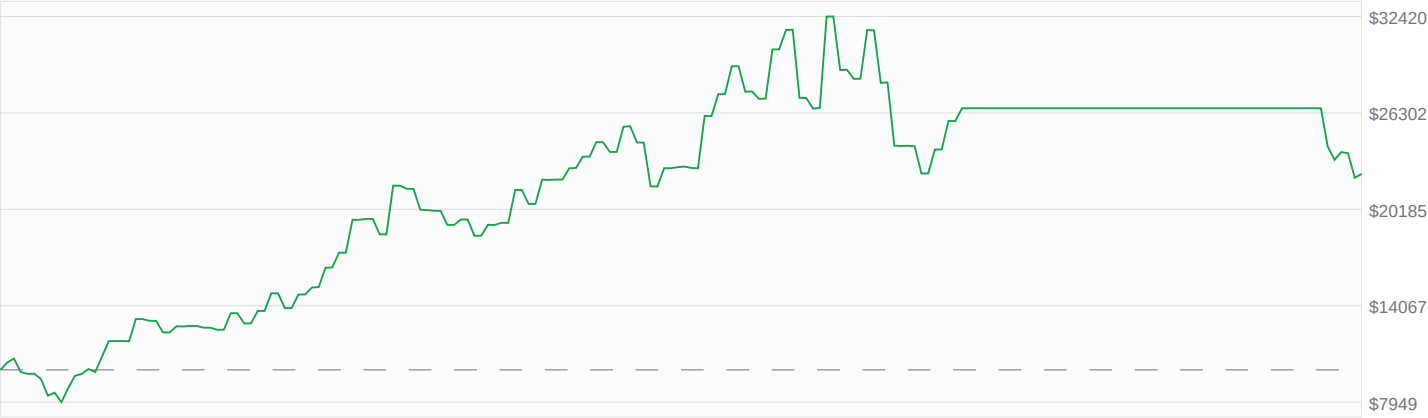




Backtest #53546 · SNDK · SNDK · Zen Mean Reversion (auto)

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

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on SNDK generated +124.20% ROI with a 1.75 Sharpe ratio, driven by a single winning trade against a -31.57% drawdown. However, the 50% win rate and two total trades indicate severe underfitting; statistical significance is absent with such a narrow sample size. The strategy likely failed to capture mean reversion frequency during the test period, leading to excessive volatility in equity. Future iterations must optimize entry filters to increase trade frequency and reduce reliance on outlier moves. Proceed to backtest on a longer historical window to validate robustness before live deployment.

ADDITIONAL METRICS

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