LATINOS TRADING

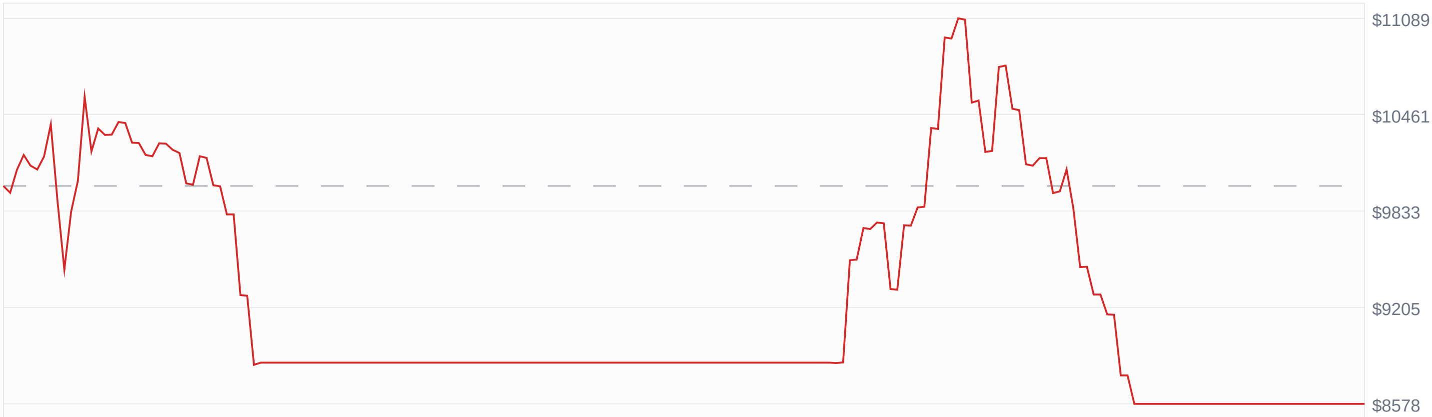
BACKTEST REPORT

Backtest #55412 · 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 strategy failed on SNDX, posting a -14.22% return with a zero win rate and a catastrophic 22.65% drawdown. With only two trades executed, the statistical sample is too small to draw valid conclusions about regime robustness. The negative Sharpe ratio of -0.65 indicates a strategy that lost money per unit of risk, likely due to poor entry timing in a trending market. Reversal logic is dangerous here without a trend filter to avoid catching a falling knife. The immediate next step is to run a backtest with an ADX trend filter to exclude low-volatility periods.

ADDITIONAL METRICS

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