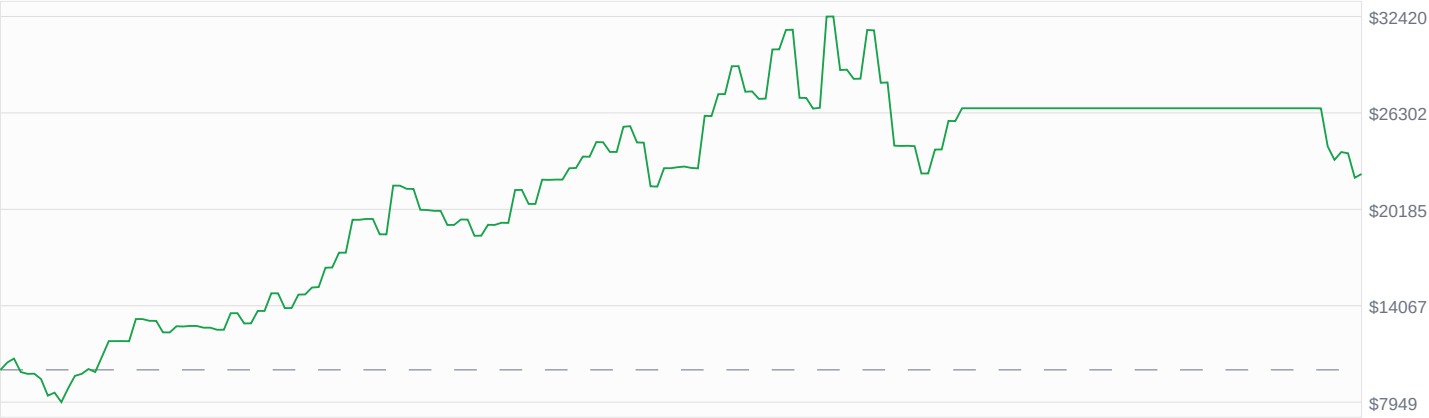




Backtest #40690 · SNDK · SNDK · Zen Mean Reversion (auto)

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 +124.20% ROI and 1.75 Sharpe ratio look impressive but are statistically meaningless with only two trades. This tiny sample size provides zero confidence in the strategy's true mean-reversion edge or risk profile. The 31.57% max drawdown relative to the final capital highlights severe volatility that the win rate does not mitigate. You cannot validate the Zen Mean Reversion logic on SNDK with such thin data. Run a backtest spanning at least two years of daily data to establish a statistically significant sample before considering deployment.

ADDITIONAL METRICS

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