LATINOS TRADING

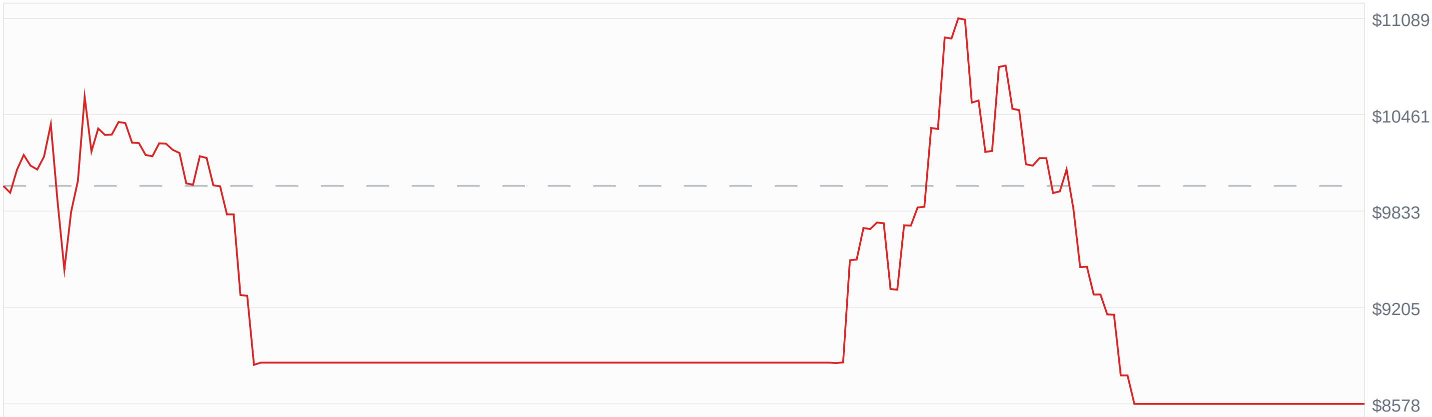
BACKTEST REPORT

Backtest #44586 · 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 on SNDX failed catastrophically, recording zero winning trades and a negative Sharpe ratio due to two losing positions. The sample size of only two trades is statistically insufficient to validate any pattern, rendering the -22.65% drawdown unrepresentative of long-term behavior. While the algorithm likely misidentified volatility as a mean-reversion signal, the extreme underperformance suggests the parameters are fundamentally mismatched for this asset. The next concrete step is to increase the lookback period for volatility filters or switch to a trend-following logic entirely. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

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