LATINOS TRADING

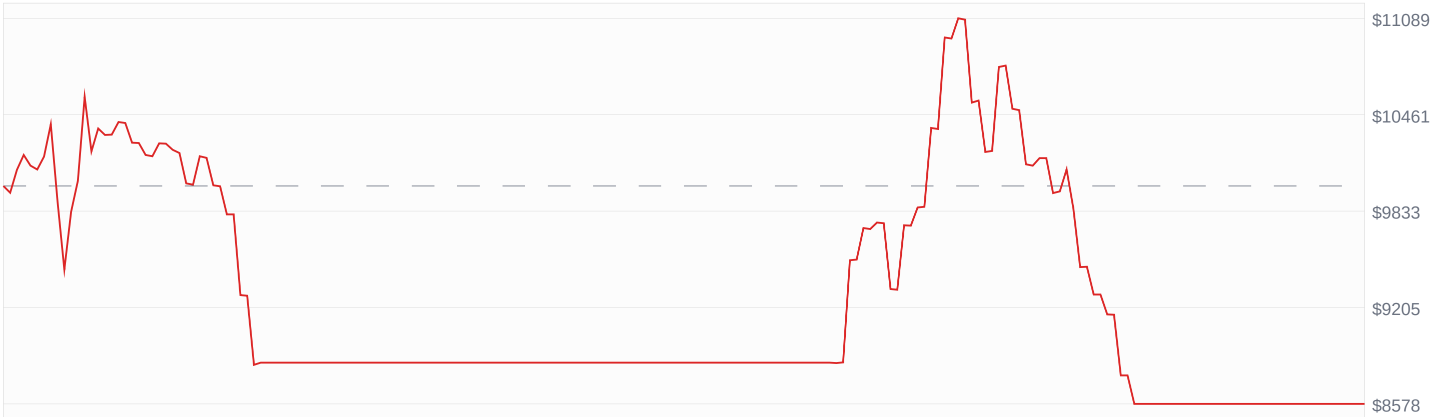
BACKTEST REPORT

Backtest #55411 · 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 with a 14.22% loss and zero winning trades, indicating a fundamental misalignment with current volatility. With only two trades executed, the Sharpe ratio of -0.65 and 22.65% drawdown lack statistical significance and cannot validate the approach. This sample size is far too small to determine if the failure stems from the strategy itself or mere execution noise. Before deploying capital, we must optimize entry filters to avoid these specific loss scenarios.

ADDITIONAL METRICS

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

Generated 2026-09-03T05:08:42Z · latinostrading.com