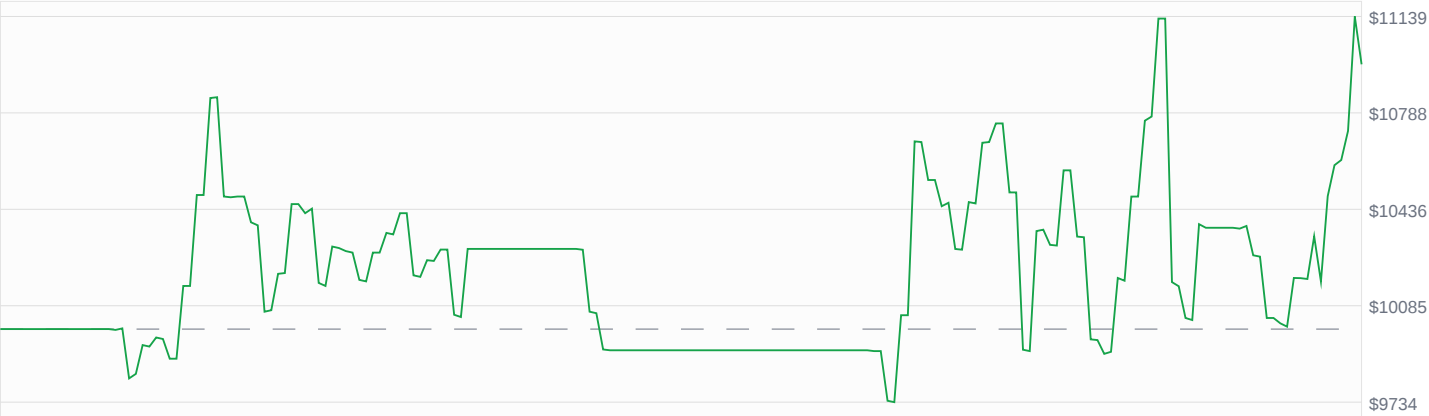




Backtest #55108 · SLDE · SLDE · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.61%	0.62	60.0%	-10.08%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The SLDE Zen Mean Reversion strategy generated a 9.61% ROI with a 60% win rate, yet the Sharpe ratio of 0.62 indicates weak risk-adjusted returns relative to volatility. With only five trades executed, these metrics lack statistical significance and likely reflect survivorship bias rather than robust edge. The 10.08% maximum drawdown suggests the reversion logic failed during specific volatility spikes, potentially requiring tighter stop-losses. Given the limited sample size, the strategy currently offers insufficient confidence for deployment without further parameter optimization or longer historical testing.

ADDITIONAL METRICS

CAGR	9.61%
Sortino Ratio	0.53
Turnover	10.25x
Total Trades	5
Initial Capital	\$10000.00
Final Capital	\$10964.75