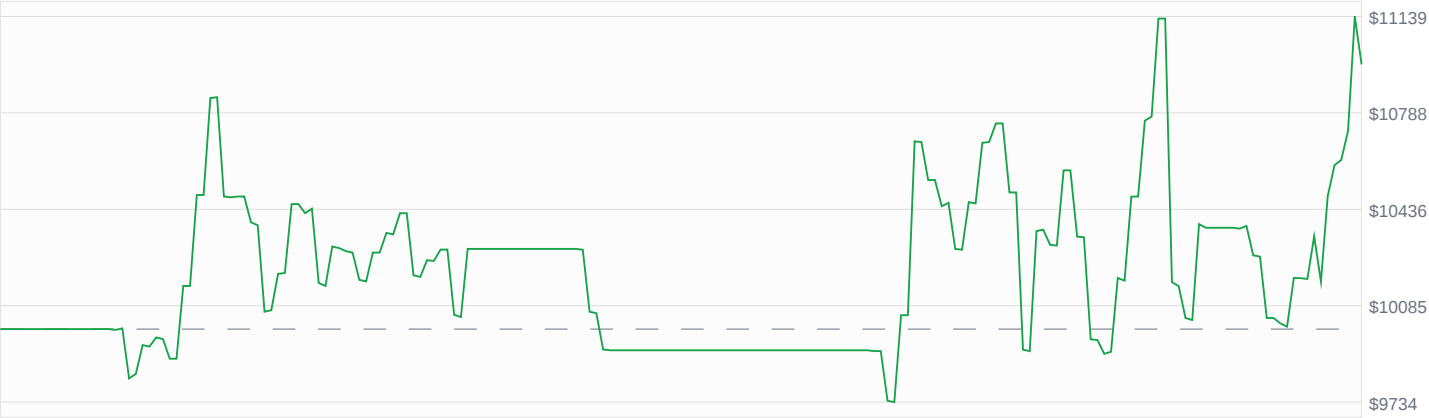




Backtest #44137 · SLDE · SLDE · Zen Mean Reversion (auto)

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 Zen Mean Reversion strategy on SLDE generated a 9.61% return with a 60% win rate, yet the low Sharpe ratio of 0.62 indicates inefficient risk-adjusted returns. A maximum drawdown of 10.08% combined with only five trades reveals insufficient statistical confidence to validate the edge. The narrow sample size makes the performance highly susceptible to random noise rather than a robust predictive signal. We need to expand the lookback period or adjust volatility filters to test if the mean reversion logic holds under varied market conditions.

ADDITIONAL METRICS

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