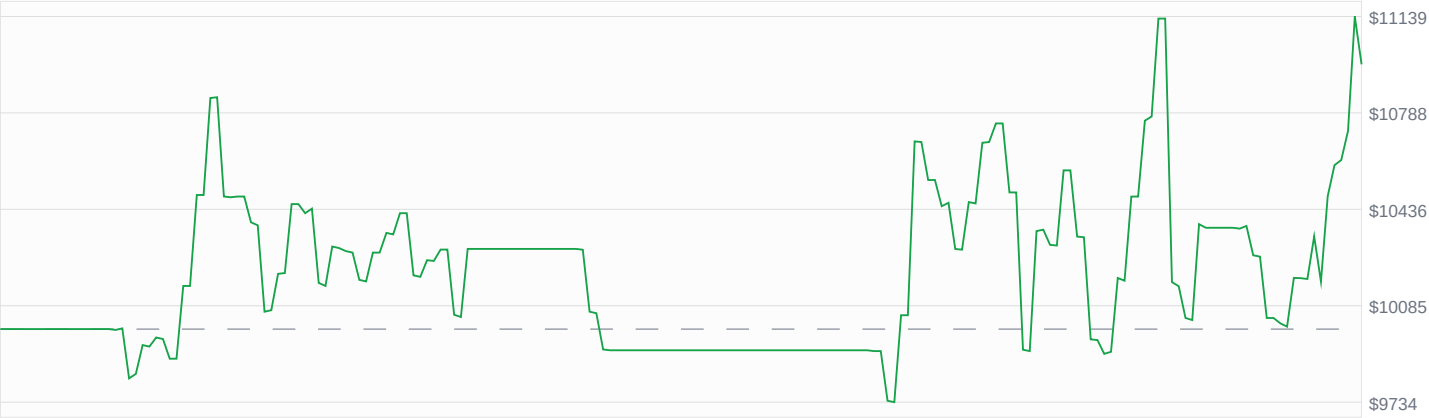




Backtest #44141 · SLDE · SLDE · Zen Mean Reversion (auto)

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 +9.61% ROI and 60% win rate suggest the mean reversion logic works for SLDE, but the 0.62 Sharpe ratio is underwhelming for institutional standards. A 10.08% max drawdown is acceptable, yet the statistical confidence is effectively zero due to the tiny sample of only five trades. You cannot distinguish skill from luck with such a small dataset. Run a longer backtest spanning at least two hundred trades to validate the strategy's true edge.

ADDITIONAL METRICS

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