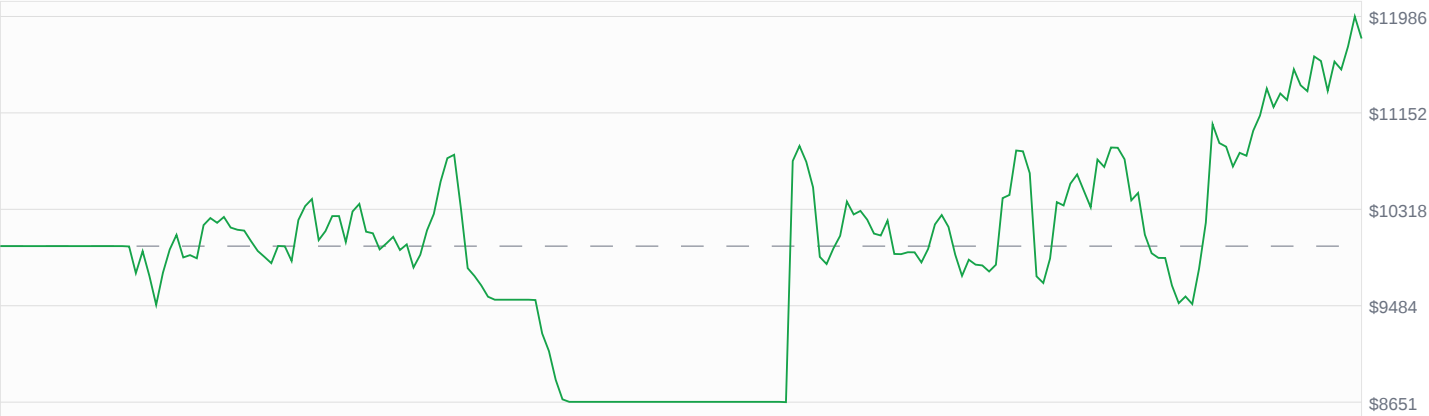




Backtest #38008 · SXT · SXT · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+17.92%	0.71	33.3%	-17.85%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The SXT Zen Mean Reversion test showed a 17.92% ROI, yet the 33.3% win rate and 0.71 Sharpe ratio indicate a statistically insignificant sample of only three trades. The strategy failed to filter volatility effectively, resulting in a 17.85% maximum drawdown that outweighs the nominal gains. Without a larger dataset, the backfill remains highly susceptible to overfitting and lacks robust predictive confidence. Future iterations must tighten entry filters or extend the testing period to validate whether mean reversion holds for this asset.

ADDITIONAL METRICS

CAGR	17.92%
Sortino Ratio	0.91
Turnover	5.82x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11795.27