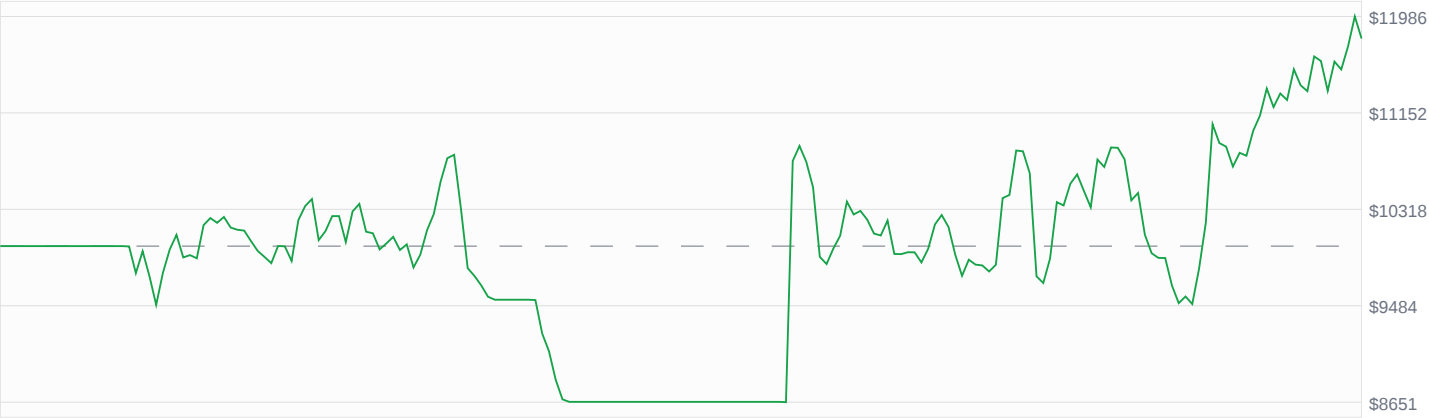




Backtest #45356 · SXT · SXT · Zen Mean Reversion (auto)

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 backtest shows a positive 17.92% ROI, yet the 33.3% win rate and 0.71 Sharpe ratio suggest weak signal quality. With only three trades, the sample size is statistically insufficient to confirm robustness or rule out overfitting. The 17.85% maximum drawdown highlights significant volatility exposure relative to the modest return. A more reliable assessment requires extending the test period to gather at least fifty trades before deployment.

ADDITIONAL METRICS

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