



Backtest #56572 · SXT · SXT · Zen Mean Reversion (auto)

ROI

+17.92%

Sharpe

0.71

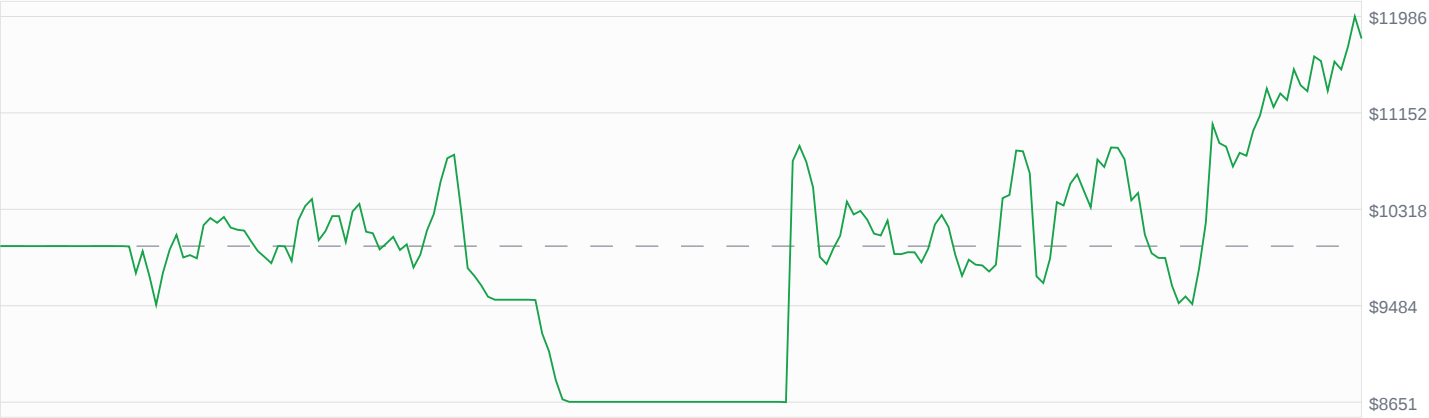
Win Rate

33.3%

Max Drawdown

-17.85%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The Zen Mean Reversion strategy on SXT generated a nominal gain of 17.92% but relied on only three trades, rendering the 0.71 Sharpe ratio statistically insignificant. A 33.3% win rate coupled with a 17.85% drawdown suggests the mean reversion logic captured isolated outliers rather than a sustainable trend. The extreme sample size prevents any meaningful assessment of strategy robustness or risk-adjusted performance. We must execute a forward test with higher frequency data or adjust entry parameters to validate if the signal holds outside these three instances.

ADDITIONAL METRICS

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