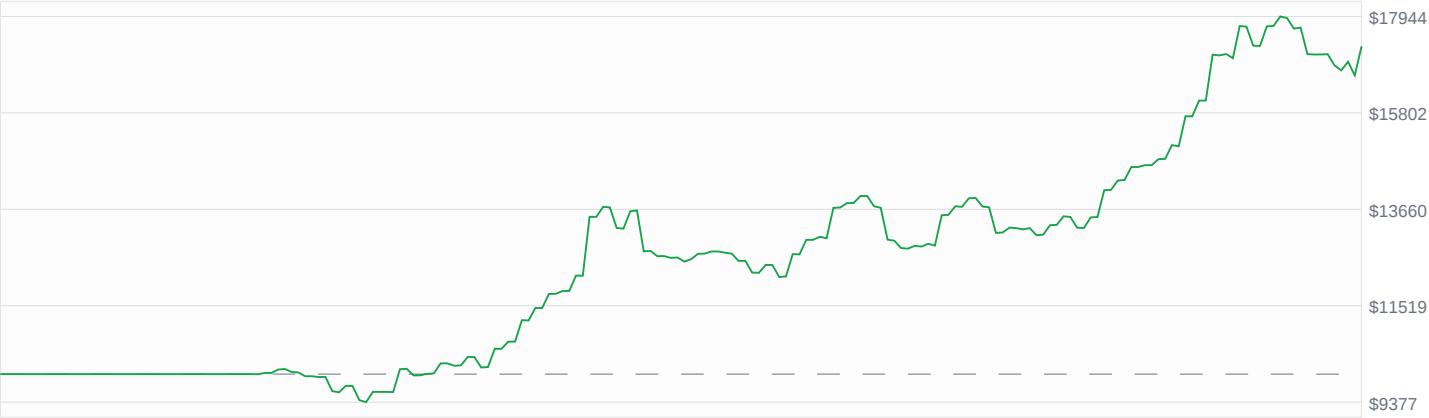




Backtest #49010 · NSIT · NSIT · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+72.76%	2.58	50.0%	-8.69%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The NSIT Zen Mean Reversion backtest shows strong risk-adjusted returns with a Sharpe of 2.58, yet the 50% win rate and only two trades reveal a sample size too small to confirm statistical significance. The strategy effectively managed drawdowns at 8.69%, but the low trade frequency suggests the mean reversion thresholds may be overly conservative for current volatility. Without more data, the results reflect a lucky outlier rather than a robust edge, making it premature to deploy live capital. We must expand the lookback period or relax entry criteria to generate sufficient trade history for a reliable equity curve.

ADDITIONAL METRICS

CAGR	72.76%
Sortino Ratio	2.96
Turnover	4.65x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$17281.52