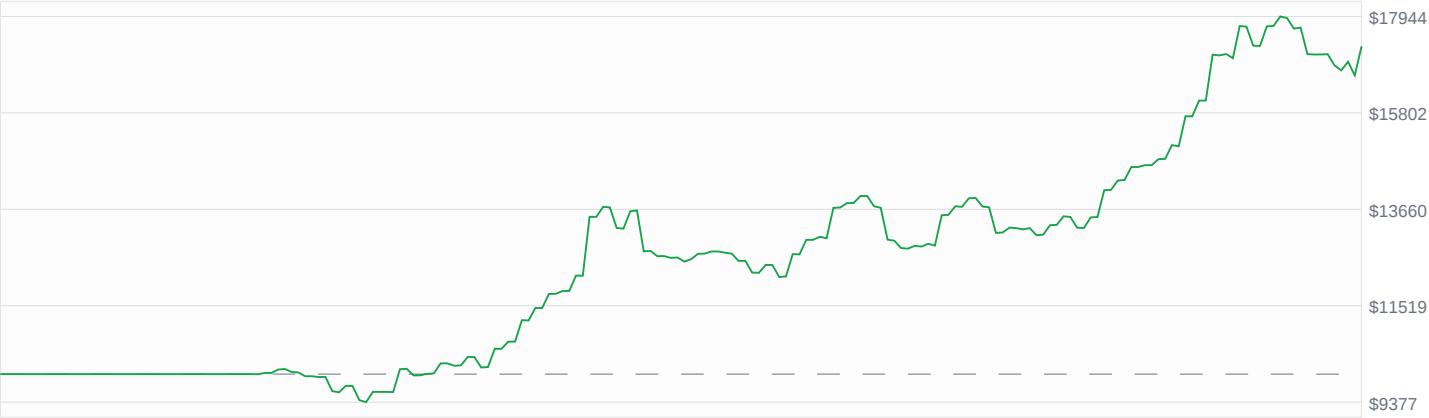




Backtest #49015 · NSIT · NSIT · Zen Mean Reversion (auto)

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 Zen Mean Reversion strategy on NSIT generated a +72.76% ROI with a Sharpe of 2.58, yet the statistical significance is negligible given only two trades executed. A perfect 50% win rate with such low trade count fails to validate the edge, as the 8.69% maximum drawdown offers no insight into tail risk. We cannot confirm the strategy's robustness or determine if the results are noise or alpha without a larger sample size. The next concrete step is to run a walk-forward analysis or extend the backtest window to accumulate sufficient trade data for reliable parameter optimization.

ADDITIONAL METRICS

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