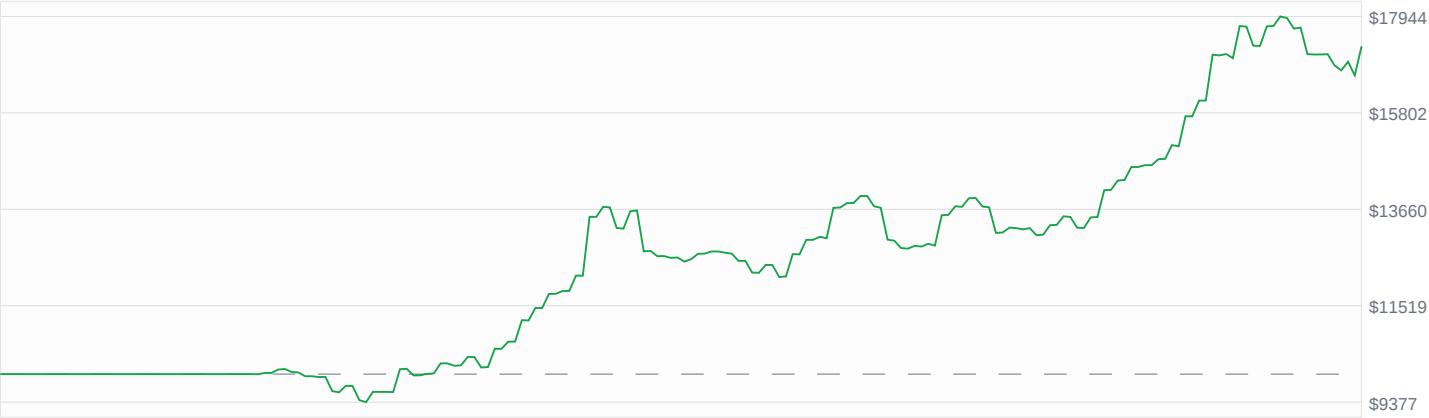




Backtest #49014 · NSIT · NSIT · Zen Mean Reversion (auto)

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 delivered a 72.76% ROI with a Sharpe ratio of 2.58, yet the 50% win rate and single 8.69% drawdown stem from only two trades, rendering the statistical significance negligible. Such a narrow sample size precludes any reliable assessment of strategy robustness or risk exposure under varied market conditions. The high return likely reflects a lucky outlier rather than a sustainable alpha, as true edge requires thousands of observations to confirm. To validate this approach, you must execute a longer backtest or expand the symbol universe to ensure results are not driven by noise.

ADDITIONAL METRICS

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