



Backtest #55073 · ANGO · ANGO · Zen Mean Reversion (auto)

ROI

+6.43%

Sharpe

0.41

Win Rate

33.3%

Max Drawdown

-25.46%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The ANGO Zen Mean Reversion backtest shows a statistically insignificant result due to only three total trades, rendering the 33.3% win rate and 0.41 Sharpe ratio unreliable noise rather than robust alpha. While the strategy generated a nominal 6.43% ROI, the 25.46% maximum drawdown indicates excessive volatility exposure that outweighs any marginal gains in a sample this small. The lack of trade frequency prevents any meaningful assessment of strategy stability or risk-adjusted performance under varying market conditions. Immediate next steps involve expanding the sample size by running a longer historical backtest or adjusting entry filters to generate a minimum of 50 trades for statistical validity.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 6.43%      |
| Sortino Ratio   | 0.36       |
| Turnover        | 5.54x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$10645.92 |