



Backtest #44925 · TRUMP/USD · TRUMP/USD · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-9.90%	-1.72	0.0%	-9.90%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on TRUMP/USD failed entirely, recording zero wins and a negative Sharpe ratio due to excessive volatility. With only two trades, the statistical sample is too small to draw reliable conclusions about the strategy's robustness. The strategy likely captured a move against the trend rather than mean reversion, resulting in a 9.90% loss. We must expand the sample size across different market regimes before deploying live capital. Re-evaluate the volatility filter parameters to avoid counter-trend entries during high-beta events.

ADDITIONAL METRICS

CAGR	-9.90%
Sortino Ratio	-0.31
Turnover	3.83x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$9009.95