



Backtest #44926 · 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 NOTEHera local LLM

The TRUMP/USD Zen Mean Reversion backtest failed completely with zero wins and a negative Sharpe ratio of -1.72, indicating the strategy cannot capture upside in this volatile asset. Statistical significance is impossible to determine with only two trades, making the -9.90% loss a high-variance outlier rather than a reliable pattern. The strategy likely suffered from overfitting to noise or entering positions against a dominant trend, causing immediate drawdown without recovery. Next, you must run a longer backtest on BTC/USDT to verify if the mean reversion logic holds under standard market conditions before applying it to political tickers.

ADDITIONAL METRICS

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