



Backtest #45162 · CPK · CPK · Zen Mean Reversion (auto)

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -6.67% | -0.57  | 33.3%    | -14.06%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on CPK failed catastrophically with a -6.67% loss and negative Sharpe ratio due to insufficient trade data. Only three executed trades provide statistically insignificant evidence to validate any mean reversion hypothesis for this asset. The strategy generated excessive false signals, evidenced by a mere 33.3% win rate and a severe 14.06% drawdown. Before redeployment, we must increase the sample size through extended backtesting or adjust entry filters to eliminate low-probability setups.

ADDITIONAL METRICS

|                 |           |
|-----------------|-----------|
| CAGR            | -6.67%    |
| Sortino Ratio   | -0.37     |
| Turnover        | 5.71x     |
| Total Trades    | 3         |
| Initial Capital | \$9997.00 |
| Final Capital   | \$9336.14 |