



Backtest #45160 · 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 CPK Zen Mean Reversion test failed due to insufficient trades, rendering the 33.3% win rate and -6.67% ROI statistically insignificant. A sample of three trades cannot support a negative Sharpe ratio or identify robust drawdown risks. The strategy likely entered too frequently on noise rather than genuine mean reversion opportunities. We must expand the backtest window to capture more market cycles before deploying live capital.

ADDITIONAL METRICS

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