



Backtest #55423 · MCK · MCK · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.36%	-0.09	33.3%	-12.54%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on MCK underperformed with a negative ROI of -2.36% and a Sharpe ratio of -0.09, driven by a lackluster 33.3% win rate across only three trades. The sample size is statistically insignificant, rendering the -12.54% maximum drawdown an unreliable indicator of true strategy risk. While mean reversion logic theoretically fits mean-reverting assets, MCK likely exhibited a strong secular downtrend that invalidated the entry assumptions. Increasing the trade frequency threshold or switching to a trend-following approach would be the logical next step to validate performance on larger samples.

ADDITIONAL METRICS

CAGR	-2.36%
Sortino Ratio	-0.08
Turnover	5.61x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$9767.18