



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 |