



Backtest #55424 · 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 MCK Zen Mean Reversion strategy underperformed with a -2.36% ROI and negative Sharpe ratio of -0.09 across only three trades. A 33.3% win rate and 12.54% maximum drawdown indicate significant noise rather than a robust alpha signal. Statistical confidence is negligible given the extremely small sample size, rendering the results unreliable for institutional deployment. I need to expand the backtest window or adjust entry thresholds to gather sufficient data points before re-evaluating the approach.

ADDITIONAL METRICS

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