LATINOS TRADING

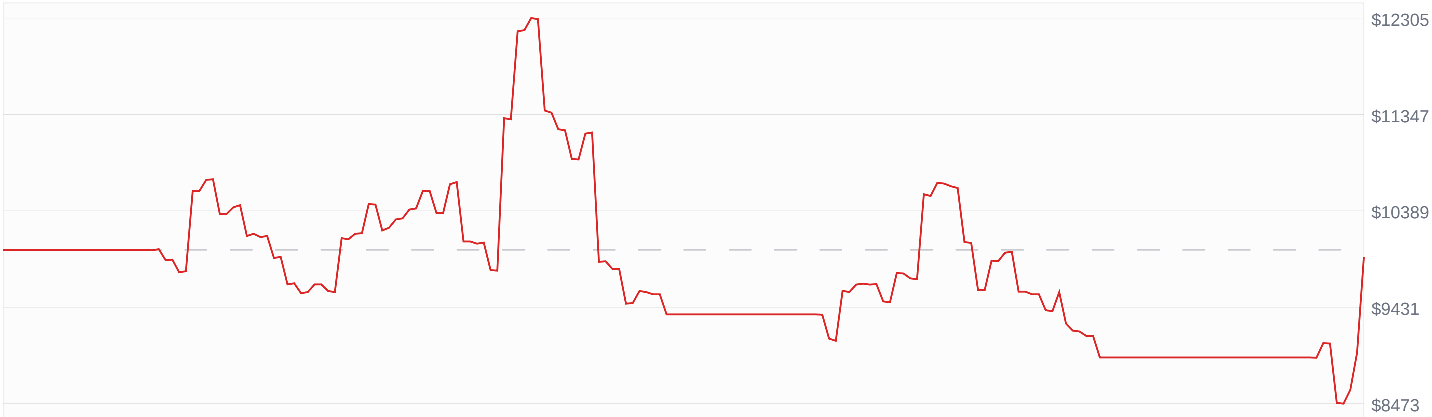
BACKTEST REPORT

Backtest #40598 · KURA · KURA · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-0.74%	0.16	33.3%	-31.14%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The KURA Zen Mean Reversion backtest failed to capture value, delivering a negative return and a Sharpe ratio of 0.16, which indicates a strategy that barely outperforms risk-free rates. A win rate of 33.3% across only three trades renders the statistical significance of these results negligible and prevents any reliable inference of the strategy's true edge. The severe 31.14% maximum drawdown suggests the mean reversion logic is failing to time entry and exit points effectively in the current volatility regime. To validate whether this is a parameter mismatch or a fundamental strategy flaw, we must re-run the simulation with a longer lookback period and stricter filter conditions. Until we achieve a statistically robust sample size, this approach

ADDITIONAL METRICS

CAGR	**-0.74%**
Sortino Ratio	**0.15**
Turnover	**5.65x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9928.49**