LATINOS TRADING

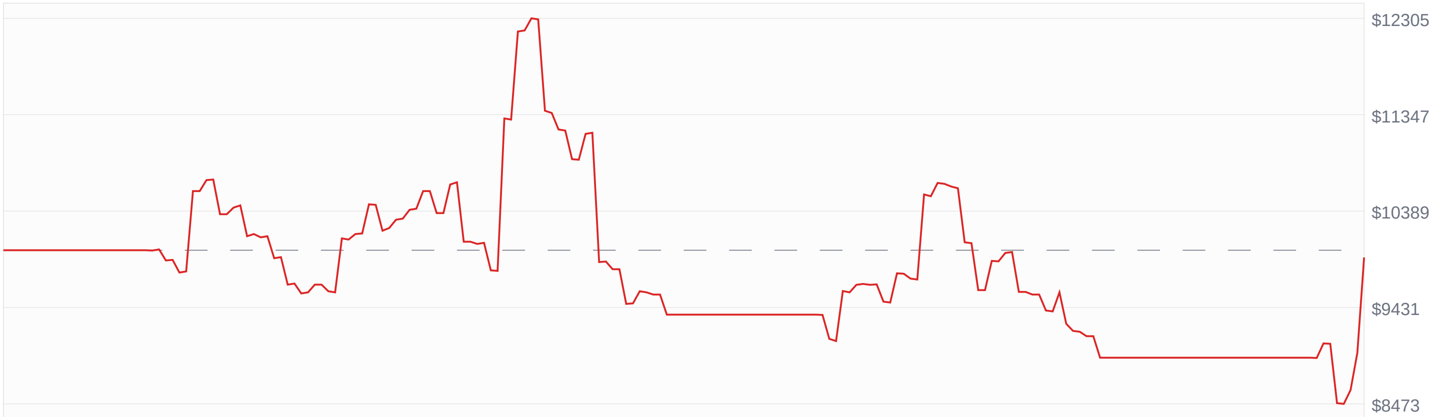
BACKTEST REPORT

Backtest #50654 · 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 underperforms significantly with a negative ROI and a dangerously high drawdown of over thirty percent on only three trades. Such a shallow sample size lacks statistical power to confirm the strategy's edge, while the low win rate suggests the mean reversion logic is failing in the current volatility regime. The razor-thin Sharpe ratio of 0.16 indicates the strategy is not compensating for risk, making it unsuitable for live deployment in its current parameters. Immediate next steps involve expanding the sample period or tightening entry filters to reduce false signals before considering any capital allocation.

ADDITIONAL METRICS

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

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