LATINOS TRADING

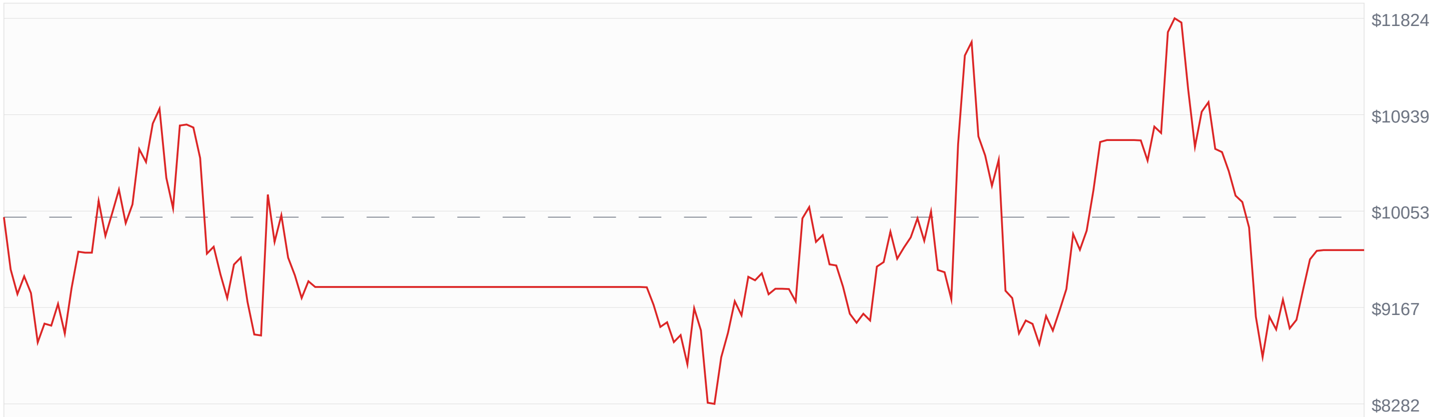
BACKTEST REPORT

Backtest #35268 · KURA · KURA · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-3.05%	0.17	25.0%	-26.32%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The KURA Zen Mean Reversion strategy underperformed significantly, yielding a -3.05% ROI with a razor-thin 0.17 Sharpe ratio and a prohibitive 26.32% maximum drawdown across only four trades. A mere 25% win rate suggests the signal logic is more prone to whipsaws than capturing genuine reversals in this asset class. With such a tiny sample size, these results lack statistical confidence and likely reflect random noise rather than a structural flaw in the algorithm. The next step is to stress-test the entry thresholds against extended volatility periods to filter out low-conviction signals.

ADDITIONAL METRICS

CAGR	**-3.05%**
Sortino Ratio	**0.16**
Turnover	**7.85x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$9694.60**