LATINOS TRADING

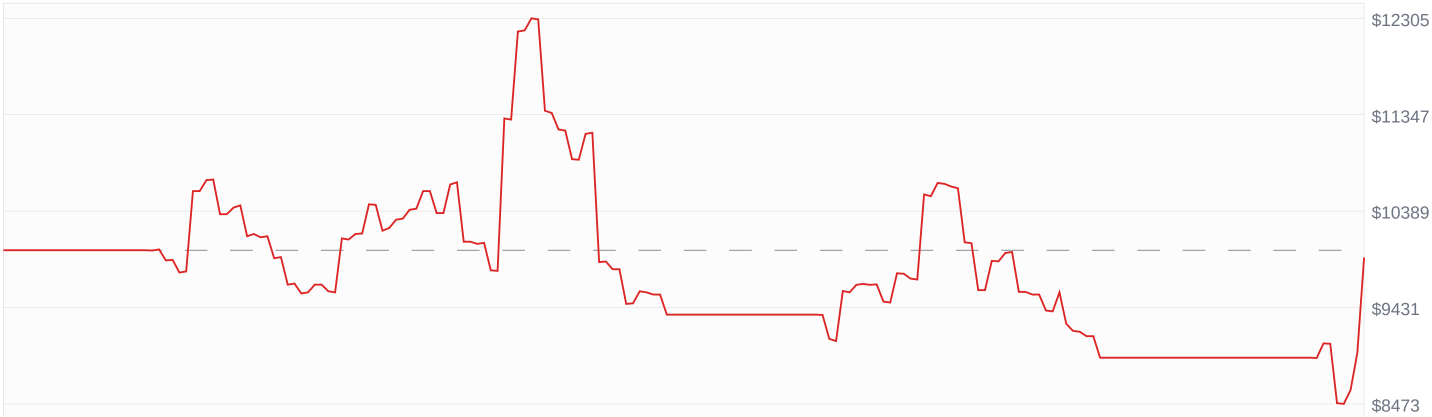
BACKTEST REPORT

Backtest #53450 · 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 strategy underperformed significantly, delivering negative returns with a meager Sharpe ratio of 0.16 and a severe maximum drawdown exceeding 31%. With only three trades executed, the statistical sample size is too small to draw any meaningful conclusions about the strategy's viability or robustness. The low win rate of 33.3% suggests the mean-reversion logic failed to capture sufficient volatility cycles within this timeframe. Consequently, the current configuration is not viable for live deployment until the underlying logic is fundamentally restructured. The immediate next step is to re-run the backtest on a broader historical dataset to validate whether these poor results are an anomaly or a systemic

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.