LATINOS TRADING

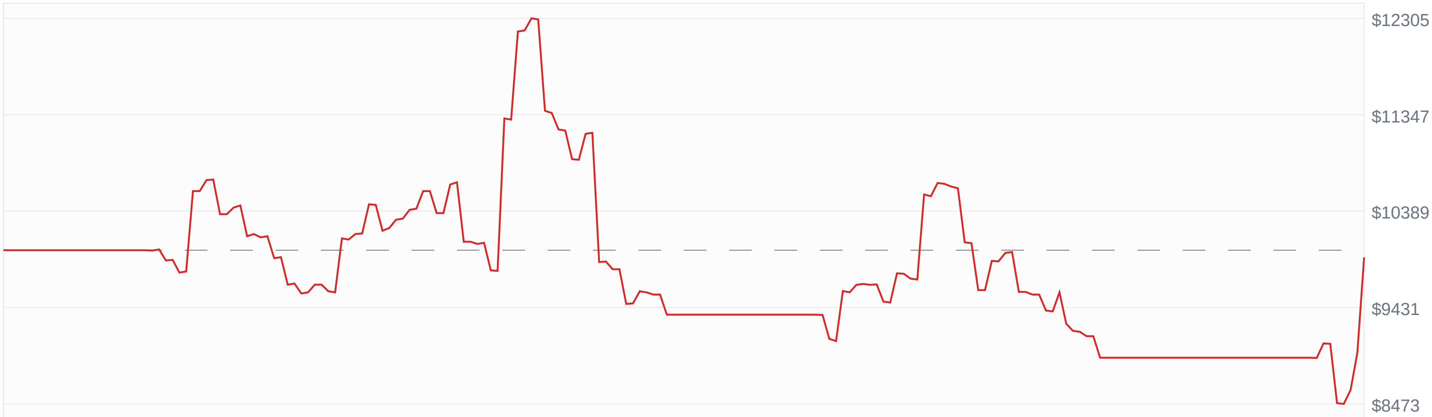
BACKTEST REPORT

Backtest #40597 · 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 backtest for the Zen Mean Reversion strategy on KURA shows a net loss of 0.74% with a weak Sharpe ratio of 0.16. The 33.3% win rate and 31.14% maximum drawdown indicate the strategy failed to manage downside risk effectively during the test period. With only three total trades, the sample size is statistically insignificant, meaning these results likely reflect random variance rather than true strategy performance. The lack of positive alpha suggests the mean reversion logic did not adapt to KURA price action. A concrete next step is to extend the historical data range to at least one hundred trades to establish statistical significance before further optimization.

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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