LATINOS TRADING

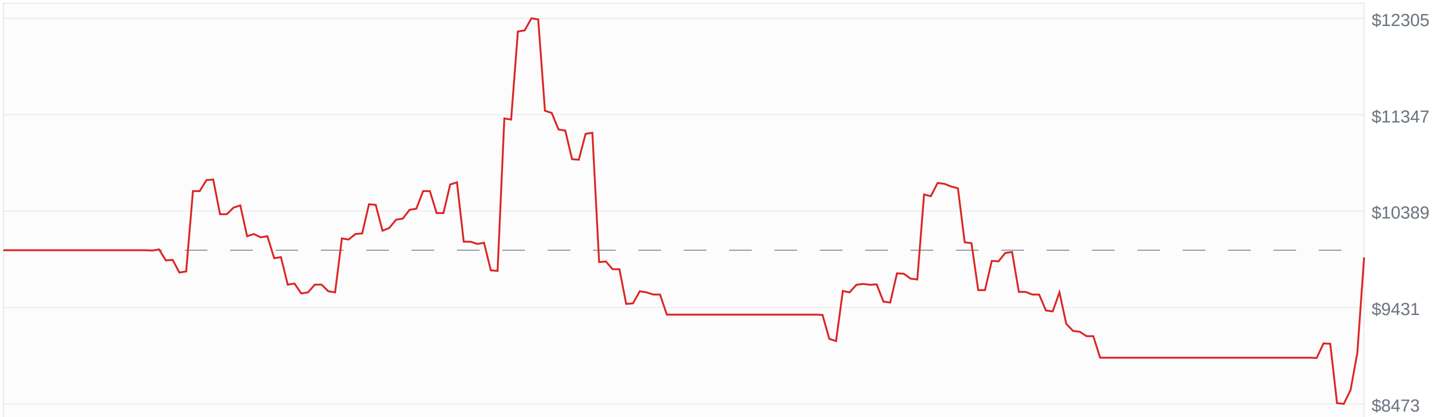
BACKTEST REPORT

Backtest #40596 · 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 Zen Mean Reversion strategy on KURA demonstrates severe underperformance with a -0.74% ROI and a 33.3% win rate, indicating that the mean reversion logic fails to capture the asset's current momentum. The maximum drawdown of 31.14% is unacceptable for a risk-managed portfolio, suggesting the stop-loss parameters are either too tight or the volatility regime has shifted. With only three total trades, the statistical sample is too small to draw confident conclusions about the strategy's robustness or validity. The low Sharpe ratio of 0.16 confirms that any gains are likely noise rather than alpha. The immediate next step is to retest the strategy on a higher timeframe interval to filter out market noise and evaluate if the mean reversion signals

ADDITIONAL METRICS

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

Generated 2026-08-31T06:31:16Z · latinostrading.com