



Backtest #27877 · PEPE/USD · PEPE/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-43.79%	-2.22	33.3%	-47.27%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

This backtest reveals a catastrophic failure with a 43.79% loss and 47% drawdown, indicating severe strategy risk. The Sharpe ratio of -2.22 confirms the returns are statistically insignificant and heavily penalized for volatility. With only three trades, the 33.3% win rate lacks statistical power, making the results unreliable for any live deployment. The strategy fails to capture PEPE's volatility effectively, likely due to poor entry timing or lack of adaptive filters. Immediate optimization of signal thresholds and increasing sample size are mandatory before further consideration.

ADDITIONAL METRICS

CAGR	-43.79%
Sortino Ratio	-1.24
Turnover	4.00x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$5622.57