



Backtest #29022 · 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

The strategy suffered a catastrophic -43.79% ROI with a -2.22 Sharpe ratio, indicating severe risk-adjusted underperformance. A 33.3% win rate and -47.27% max drawdown reveal an inability to capitalize on PEPE's volatility. The sample size of just three trades renders these metrics statistically irrelevant and unreliable for inference. This outcome reflects noise rather than edge, making the current logic fundamentally flawed. Immediate re-engineering of entry signals is required before any further capital allocation.

ADDITIONAL METRICS

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