LATINOS TRADING

BACKTEST REPORT

Backtest #33963 · 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 CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The PEPE/USD TS-Momentum backtest reveals a catastrophic failure driven by an unrepresentative sample size of only three trades, rendering the -43.79% ROI and -2.22 Sharpe ratio statistically noise rather than signal. The strategy lost capital during a high-volatility regime, evidenced by a severe 47.27% drawdown and a mere 33.3% win rate, suggesting momentum thresholds are misaligned with current market microstructure. Such a shallow dataset cannot support any conclusion on robustness, as a single outlier trade could have skewed the entire equity curve. Before deploying live capital, we must expand the test window to capture multiple market cycles and reduce parameter sensitivity to avoid overfitting to a specific crash event.

ADDITIONAL METRICS

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

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