



Backtest #35836 · 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 TS-Momentum Crypto strategy on PEPE/USD failed catastrophically, delivering a -43.79% ROI and a negative Sharpe ratio of -2.22 due to excessive losses relative to gains. With only three trades executed, the statistical sample is too small to confirm the strategy's inefficiency rather than random noise, yet the 47.27% maximum drawdown indicates severe underperformance in this volatile asset. The low win rate of 33.3% suggests the momentum logic is misaligned with PEPE's current price action, likely failing to filter out false breakouts. Before redeploying capital, you must significantly reduce trade frequency or tighten entry filters to prevent further erosion of the account.

ADDITIONAL METRICS

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