



Backtest #37252 · 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 PEPE momentum strategy failed decisively, losing 43.79% of capital with a negative Sharpe ratio of 2.22 and a maximum drawdown exceeding 47%. Statistical significance is impossible to determine given only three trades, rendering the 33.3% win rate highly unreliable. The severe drawdown indicates that trend-following logic in this volatile asset class requires stricter entry filters or a complete pivot to range-bound approaches. Before deploying live capital, we must run a longer backtest with adjusted volatility parameters to validate the signal logic.

ADDITIONAL METRICS

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