



Backtest #38042 · 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/USD TS-Momentum backtest shows severe failure with a -43.79% ROI and a negative Sharpe ratio of -2.22, indicating the strategy destroys capital during this sample. With only three trades executed and a win rate of 33.3%, the statistical sample is too thin to derive any reliable confidence in the model's performance. Such a high maximum drawdown of 47.27% suggests the momentum logic is currently misaligned with the asset's volatility regime, likely triggering exits at the worst moments. We must reject this setup immediately and retest the parameters on a higher time interval to filter out noise before any further live deployment is considered.

ADDITIONAL METRICS

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