



Backtest #46273 · 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

This backtest failed to generate alpha, losing 43.79% of capital with a severe Sharpe ratio of -2.22. The strategy suffered from poor execution quality, evidenced by a 33.3% win rate and a maximum drawdown of 47.27%. Statistical confidence is negligible due to the tiny sample size of only three total trades, making the results statistically meaningless. You must expand the historical data window to at least two hundred trades before evaluating further. This is educational analysis, not investment advice.

ADDITIONAL METRICS

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