



Backtest #46284 · 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 strategy failed catastrophically with a -43.79% ROI and a Sharpe ratio of -2.22 over only three trades, indicating extreme overfitting or a strategy mismatch with current market volatility. A 33.3% win rate and a 47.27% maximum drawdown suggest the entry logic triggers too frequently during adverse conditions without sufficient risk controls. The sample size of three trades is statistically insignificant, rendering any performance metrics unreliable for live deployment and failing to validate the alpha generation. We must increase the minimum trade count threshold for future backtests to ensure robustness before considering parameter adjustments.

ADDITIONAL METRICS

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