LATINOS TRADING

BACKTEST REPORT

Backtest #49480 · 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 CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The PEPE/USD backtest reveals a catastrophic failure where a three-trade sample generated a -43.79% ROI and a Sharpe ratio of -2.22, indicating severe underperformance. With only three executed trades, statistical confidence is negligible, making the 47.27% maximum drawdown unreliable as a true risk metric. The strategy’s inability to capture upside momentum suggests the entry logic is fundamentally misaligned with current market volatility. To validate or reject this approach, we must expand the sample size by re-running the simulation across different market regimes before considering live deployment.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.