



Backtest #56600 · 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 exhibits catastrophic failure, losing 43.79% of capital with a Sharpe ratio of -2.22 across only three trades. Such a minimal sample size renders the strategy statistically insignificant and prone to severe overfitting or extreme market regime mismatch. The 33.3% win rate and 47.27% max drawdown indicate that the momentum logic completely failed to capture the asset's volatility structure. You must expand the dataset by testing on a higher timeframe or a different liquidity pair before deploying live funds. This single trade series provides no reliable signal for future performance under current market conditions.

ADDITIONAL METRICS

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