



Backtest #49699 · 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 -43.79% ROI and -2.22 Sharpe ratio indicate severe negative alpha, but the sample size of only three trades renders the results statistically meaningless. The 33.3% win rate and 47.27% max drawdown highlight a strategy that lacks robust risk controls or effective entry timing in this asset. With such a tiny dataset, you cannot distinguish between a flawed logic and random variance, so any performance metric is pure noise. The only concrete next step is to extend the backtest to at least 50 to 100 trades to establish statistical significance before further optimization.

ADDITIONAL METRICS

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