LATINOS TRADING

BACKTEST REPORT

Backtest #57502 · 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 momentum strategy failed catastrophically, delivering a -43.79% ROI and a Sharpe ratio of -2.22 on a sample of only three trades. The strategy exhibited poor statistical significance due to the tiny sample size, while a 47.27% maximum drawdown signals extreme vulnerability to volatility. With a mere 33.3% win rate, the edge is statistically indistinguishable from noise rather than a robust alpha source. A prudent next step is to expand the backtest window to capture more market regimes before deploying live capital. This approach ensures we distinguish between genuine signal degradation and random luck in such a short sample.

ADDITIONAL METRICS

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