LATINOS TRADING

BACKTEST REPORT

Backtest #51646 · 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 backtest reveals a catastrophic failure with only three trades, rendering statistical confidence non-existent. A -43.79% ROI and -2.22 Sharpe ratio indicate the strategy aggressively shorted or entered against the prevailing trend during high volatility. The 33.3% win rate and 47.27% drawdown suggest the entry logic lacks robustness for this specific asset class. Given the tiny sample size, no reliable alpha can be inferred, and the results are more indicative of overfitting or extreme luck than systematic edge. The immediate next step is to exclude this specific run from the dataset and redesign the momentum filters to account for PEPE's unique volatility profile.

ADDITIONAL METRICS

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