



Backtest #27485 · PAXG/USD · PAXG/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-8.85%	-0.79	33.3%	-19.93%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The PAXG/USD backtest reveals a severely underperforming strategy with an -8.85% ROI and a negative Sharpe ratio of -0.79, indicating poor risk-adjusted returns. The sample size of only three trades is statistically insignificant, rendering the 33.3% win rate and 19.93% max drawdown unreliable as predictive metrics. This minimal data set fails to capture sufficient market regimes to validate the TS-Momentum Crypto signal logic effectively. Immediate next steps require expanding the simulation window to accumulate at least one hundred trades for meaningful confidence intervals. Until robust data is generated, the current configuration remains untradeable and warrants complete parameter recalibration.

ADDITIONAL METRICS

CAGR	-8.85%
Sortino Ratio	-0.42
Turnover	5.72x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$9114.78