



Backtest #29003 · 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 backtest reveals a severe strategy failure with an ROI of -8.85% and a Sharpe of -0.79, indicating significant capital erosion. A mere three trades yield no statistical confidence, making the 33.3% win rate and 19.93% drawdown meaningless for live deployment. The sample size is critically insufficient to validate the momentum logic or market regime adaptation. Immediate next steps involve expanding the backtest window to include at least one hundred trades to establish statistical significance. Until then, this configuration must remain paused to protect capital from unverified algorithmic risk.

ADDITIONAL METRICS

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