



Backtest #29499 · 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

This PAXG backtest is statistically void with only three trades, rendering the 33% win rate and negative Sharpe ratio meaningless. The 19.9% drawdown signals extreme volatility risk that cannot be attributed to a robust momentum edge. You lack the sample size to claim any alpha, making the -8.85% ROI a random noise artifact rather than a strategy flaw. Run 10,000+ iterations to establish statistical significance before trusting any signal.

ADDITIONAL METRICS

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