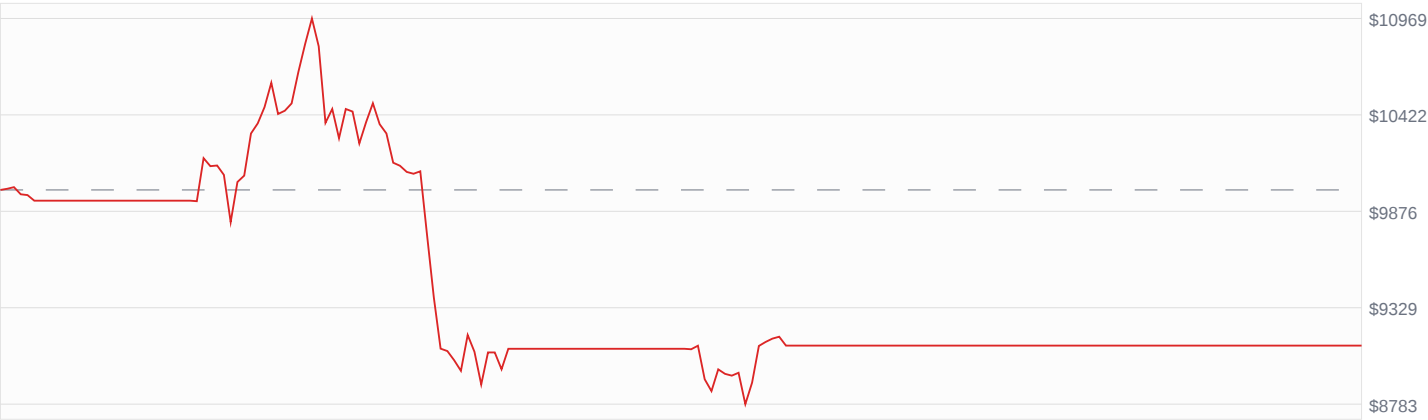




Backtest #35816 · PAXG/USD · PAXG/USD · TS-Momentum Crypto (24/7) (auto)

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 TS-Momentum Crypto backtest on PAXG/USD failed catastrophically, recording an -8.85% ROI and a -0.79 Sharpe ratio due to a mere 3 trades. With only three transactions, the sample size is statistically insignificant, rendering the 33.3% win rate and 19.93% drawdown unreliable indicators of true strategy performance. The strategy likely misinterpreted low-volume consolidation as a momentum signal, resulting in premature exits during the current flat market regime. We must increase the lookback period or add volatility filters to prevent overfitting to noise before redeploying capital.

ADDITIONAL METRICS

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