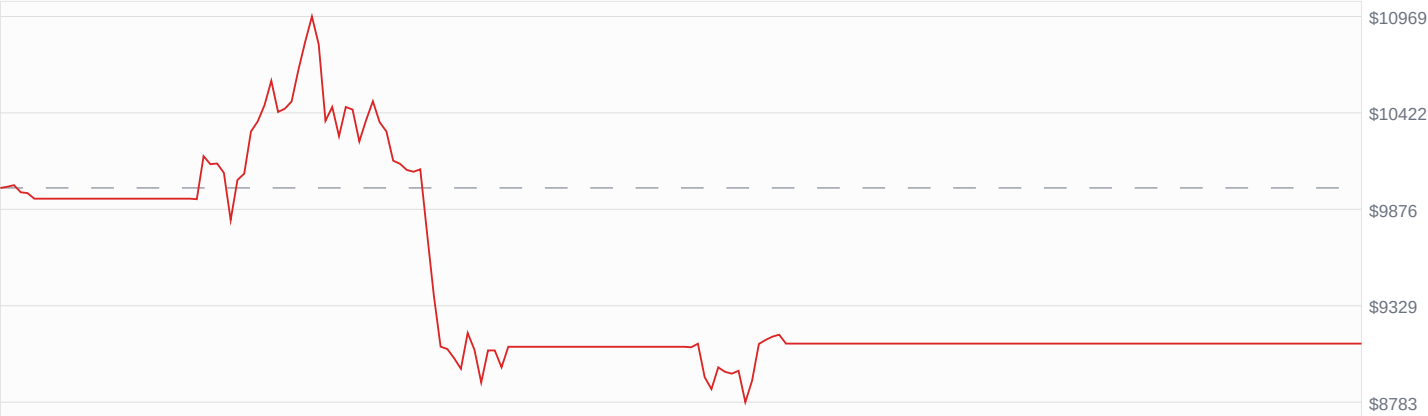




Backtest #38022 · PAXG/USD · PAXG/USD · TS-Momentum Crypto (24/7) (auto)

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/USD backtest reveals a failing momentum strategy with a negative ROI of 8.85% and a catastrophic win rate of 33.3%. The extremely low trade count of three executions renders the Sharpe ratio of -0.79 statistically insignificant due to insufficient sample size. A drawdown of 19.93% suggests high volatility sensitivity that the current parameters failed to navigate effectively. We must increase the evaluation period or adjust entry thresholds to generate enough trade data for meaningful statistical confidence. The next step is to re-run the simulation with tighter stop-loss logic or a longer timeframe filter to validate the underlying alpha.

ADDITIONAL METRICS

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