



Backtest #56586 · 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 momentum backtest failed catastrophically, losing 8.85% on a minuscule sample of just three trades. The negative Sharpe ratio and 33.3% win rate indicate severe overfitting or a strategy mismatch with current volatility regimes. With such low trade counts, statistical confidence is nonexistent, rendering any performance metrics unreliable for live deployment. Immediate action requires expanding the lookback period or switching to a mean-reversion logic to generate a statistically significant sample size.

ADDITIONAL METRICS

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