



Backtest #49465 · 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 strategy posted an 8.85 percent loss with a negative Sharpe ratio of 0.79, signaling poor risk adjusted returns. A 33.3 percent win rate combined with a 19.93 percent max drawdown indicates the momentum signals frequently triggered losses. With only three trades executed, the sample size is statistically insignificant, making it impossible to validate the model edge. The current configuration likely suffers from overfitting or poor entry timing in this specific asset. Next, expand the backtesting window to at least one hundred trades to establish statistical confidence before considering any live deployment.

ADDITIONAL METRICS

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