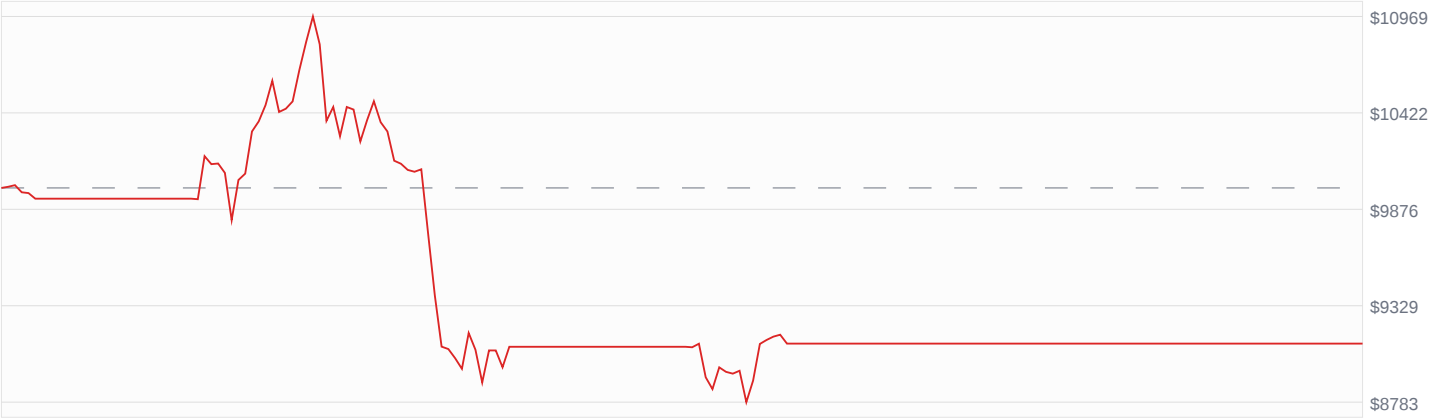




Backtest #57474 · PAXG/USD · PAXG/USD · TS-Momentum Crypto (24/7) (auto)

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 PAXG/USD 24/7 momentum strategy failed decisively, generating negative returns with a 33.3% win rate and a severe 19.93% drawdown. With only three trades executed, the statistical sample is too small to validate the strategy or trust the Sharpe ratio of -0.79. The approach likely overfit to noise or misjudged PAXG volatility during the test period, exposing significant risk. Future iterations must incorporate a minimum sample size threshold before deployment and implement tighter stop-loss logic to limit drawdowns.

ADDITIONAL METRICS

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