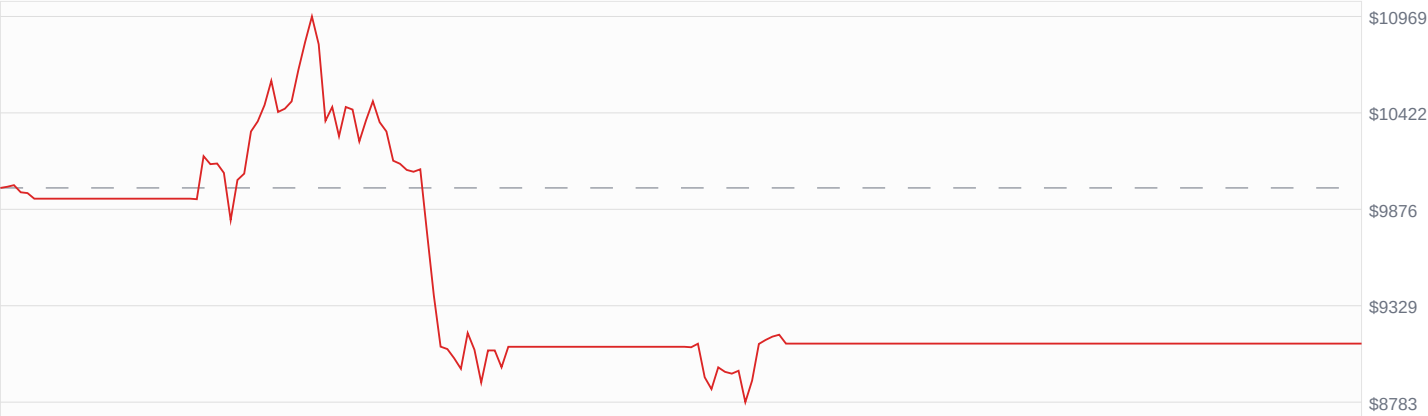




Backtest #28741 · PAXG/USD · PAXG/USD · TS-Momentum Crypto (24/7) (auto)

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 strategy on PAXG/USD failed decisively, yielding an -8.85% ROI and a -0.79 Sharpe ratio with a severe 19.93% drawdown. A win rate of just 33.3% across only three trades renders any statistical inference unreliable due to extreme sample size insufficiency. The negative Sharpe suggests the strategy underperformed the risk-free rate while exposing capital to unnecessary volatility. This performance indicates the momentum logic is misaligned with current PAXG market dynamics or lacks sufficient mean-reversion filters. Next, expand the backtest period to capture at least 100 trades to establish statistical significance before further optimization.

ADDITIONAL METRICS

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