



Backtest #33485 · 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 TS-Momentum Crypto backtest reveals a statistically insignificant failure, yielding a -8.85% ROI with only three trades and a precarious 33.3% win rate. The negative Sharpe ratio of -0.79 and a 19.93% maximum drawdown indicate severe undercapitalization relative to volatility, rendering the sample size too small to validate the strategy's edge or reliability. While the momentum logic failed to navigate the specific price action, the data suggests the approach is currently misaligned with the asset's risk profile rather than flawed in concept. To improve statistical confidence, we must expand the sample size by running a longer backtest or adjusting parameters to reduce trade frequency. The next concrete step is to re-run the

ADDITIONAL METRICS

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