



Backtest #37232 · 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 backtest for PAXG/USD under the TS-Momentum strategy reveals a statistically insignificant failure, driven by a mere three trades that generated an -8.85% ROI and a negative Sharpe ratio of -0.79. A win rate of 33.3% and a maximum drawdown of nearly 20% indicate that the momentum logic failed to capture trend direction or filter noise effectively during this specific sample period. With such a limited trade count, the results lack statistical confidence to validate or invalidate the strategy's core mechanics. The next step is to expand the lookback period or adjust entry filters to increase trade frequency and gather a robust dataset before re-evaluating performance.

ADDITIONAL METRICS

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