



Backtest #38392 · 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 failure of the momentum logic, evidenced by a negative ROI and a Sharpe ratio below zero. With only three trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate and 19.93% drawdown unreliable predictors of future performance. The strategy likely suffered from overtrading during low volatility or entered positions against the prevailing trend without sufficient confirmation. We must expand the dataset by running a longer historical simulation or adjusting entry filters before deploying capital.

ADDITIONAL METRICS

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