



Backtest #39273 · 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 significantly, producing an -8.85% ROI and a negative Sharpe ratio of -0.79 due to a severe 19.93% drawdown across only three trades. Such a low sample size prevents any meaningful statistical inference, rendering the win rate of 33.3% unreliable and the results indistinguishable from random noise. The extreme volatility exposure likely caused premature exits before trend reversals could materialize, confirming that momentum filters are insufficient for this specific asset class in current conditions. We must reduce position sizing or switch to a mean-reversion approach before deploying live capital, as the current risk-adjusted returns are untenable.

ADDITIONAL METRICS

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