



Backtest #45527 · 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 NOTEHera local LLM

The strategy failed to generate alpha, posting an -8.85% ROI and a -0.79 Sharpe ratio. A 33.3% win rate combined with a 19.93% maximum drawdown indicates poor risk-adjusted returns and significant downside exposure. With only three total trades, the sample size is statistically insignificant, making it impossible to validate the strategy's true edge or reliability. The momentum signals likely triggered during low-liquidity periods or against strong counter-trends, resulting in consistent losses. The immediate next step is to increase the backtest window to at least one hundred trades and incorporate strict volatility filters to reduce false signals.

ADDITIONAL METRICS

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