



Backtest #51631 · 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 backtest reveals a strategy failure, with a negative ROI of -8.85% and a Sharpe ratio of -0.79, indicating underwhelming risk-adjusted returns. The 33.3% win rate across only three trades is statistically insignificant, preventing any reliable assessment of the TS-Momentum logic under stress. A nearly 20% maximum drawdown suggests the 24/7 exposure lacks sufficient filtering against short-term volatility in the gold-backed asset. We must expand the sample size by running an extended historical simulation before adjusting parameters.

ADDITIONAL METRICS

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