



Backtest #51749 · 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 failed on PAXG/USD, generating a negative ROI of -8.85% with a Sharpe ratio of -0.79. Only three trades occurred, leaving the sample size statistically insignificant to validate any edge or robustness. A 33.3% win rate and 19.93% drawdown indicate severe underperformance driven by overfitting or poor signal logic. We must expand the test window to accumulate sufficient trade data before drawing definitive conclusions about the strategy. The next step is to run a longer backtest with adjusted momentum filters to validate the approach.

ADDITIONAL METRICS

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