



Backtest #48818 · 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 momentum test failed due to a severe sample size of only three trades, rendering the -8.85% ROI and -0.79 Sharpe ratio statistically insignificant and prone to noise. A 33.3% win rate paired with a 19.93% drawdown indicates the strategy lacks robustness against gold's low volatility during this period. We must expand the dataset by running a longer backtest or adjusting entry filters to validate if the logic holds beyond a single outlier sequence. The next step is to re-run the simulation with a minimum of 100 trades to achieve reliable confidence intervals before deploying live capital.

ADDITIONAL METRICS

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