



Backtest #27082 · AVAX/USD · AVAX/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-31.90%	-1.70	25.0%	-36.32%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

This backtest is a clear loser and must be discarded. With only four trades, the 25% win rate and -1.70 Sharpe ratio are statistically meaningless; you cannot evaluate a strategy on such a tiny sample. The -31.90% ROI and 36% drawdown show it is not just unprofitable, it is actively dangerous to capital. Stop optimizing parameters — this strategy needs to be scrapped or rebuilt entirely with a vastly larger dataset.

ADDITIONAL METRICS

CAGR	-31.90%
Sortino Ratio	-1.01
Turnover	5.94x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$6810.17