



Backtest #30215 · 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

The strategy suffered catastrophic failure with a 31.90% drawdown and only 25% win rate, indicating severe regime mismatch. With merely four trades, statistical significance is virtually nonexistent, rendering the Sharpe ratio of -1.70 meaningless for confidence estimation. The equity curve suggests the momentum logic is broken in current volatility conditions, likely triggering false breakouts. Immediate deprecation is required before any further capital allocation. Next step involves re-calibrating the momentum threshold against recent volatility regimes to filter out noise.

ADDITIONAL METRICS

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