



Backtest #32245 · 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 AVAX/USD TS-Momentum strategy suffered a severe -31.90% loss, driven by a dismal 25.0% win rate and a -1.70 Sharpe ratio that indicates persistent negative drift rather than random noise. The 36.32% maximum drawdown highlights significant downside risk, while the final capital of \$6810.17 confirms substantial capital erosion. Statistically, this result is meaningless due to the extremely small sample size of only four total trades, which provides zero confidence in the underlying signal logic. The strategy fundamentally failed to identify valid momentum entries, resulting in consistent losses across the tested period. The concrete next step is to completely discard this configuration and conduct a rigorous parameter optimization to establish a

ADDITIONAL METRICS

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