



Backtest #34585 · 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 backtest for the AVAX/USD · TS-Momentum Crypto (24/7) strategy demonstrated a negative ROI of -31.90% and a Sharpe ratio of -1.70. The win rate was 25%, with a max drawdown of 36.32%. Based on the sample size, the statistical confidence was moderate. A concrete next step would be to further analyze the drawdowns to identify the specific trades that contributed to the negative performance and adjust the trading logic to mitigate against similar drawdowns in future backtesting.

ADDITIONAL METRICS

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