



Backtest #35427 · 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 Crypto backtest reveals a severely underperforming strategy with a -31.90% ROI and a negative Sharpe ratio of -1.70, indicating a significant risk of capital erosion. The 25% win rate across only four trades suggests the sample size is statistically insignificant, rendering the drawdown of 36.32% an outlier rather than a reliable trend metric. Momentum logic appears ineffective in the current market regime, failing to capture upside while exposing the portfolio to excessive volatility. Immediate action requires pausing deployment and recalibrating entry filters to avoid further losses during this high-risk environment.

ADDITIONAL METRICS

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