



Backtest #35853 · 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 test reveals a catastrophic failure with a -31.90% ROI and a 36.32% drawdown, driven by a mere 25.0% win rate across only four trades. Such a sparse sample size renders the Sharpe ratio of -1.70 statistically insignificant, meaning the loss could easily be noise rather than a systemic flaw. The strategy appears overly sensitive to recent volatility, triggering premature exits or entering late during sharp downward spikes. The immediate next step is to widen entry filters by requiring confirmation from a 20-period moving average crossover before executing signals. We must also extend the backtest window to gather sufficient trade data before drawing any definitive conclusions on this parameter set.

ADDITIONAL METRICS

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