



Backtest #36003 · 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 failed catastrophically, delivering a -31.90% ROI and a negative Sharpe ratio of -1.70 with only four trades executed. A dismal 25% win rate and a maximum drawdown of 36.32% indicate the momentum logic was completely misaligned with the asset's price action during the simulation period. Such a small sample size severely limits statistical confidence, rendering the strategy's failure statistically inconclusive rather than definitively broken. The next critical step is to widen the test parameters to capture a broader market cycle and implement stricter volatility filters to avoid counter-trend entries.

ADDITIONAL METRICS

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