



Backtest #36219 · 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 strategy failed catastrophically, delivering a -31.90% ROI and a negative Sharpe ratio of -1.70 on an insufficient sample of four trades. With a win rate of merely 25% and a maximum drawdown of 36.32%, the strategy lacks statistical validity and exposes capital to unacceptable risk. The severe losses suggest the momentum logic is currently misaligned with AVAX volatility, requiring an immediate halt to live deployment. We must expand the backtest dataset to at least 100 trades before recalibrating entry thresholds or stop-loss parameters.

ADDITIONAL METRICS

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