



Backtest #36483 · 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 TS-Momentum Crypto strategy on AVAX/USD failed catastrophically with a -31.90% ROI and a Sharpe ratio of -1.70, indicating severe underperformance. With only four trades executed, the sample size is statistically insignificant, rendering any trend identification unreliable. The 25% win rate and 36.32% maximum drawdown suggest the algorithm is over-leveraged or misaligned with AVAX's current volatility regime. Given the limited data points, the backtest lacks the robustness required for institutional deployment. The immediate next step is to extend the backtest window or reduce position sizing to validate whether the losses stem from a single outlier or a systemic strategy flaw.

ADDITIONAL METRICS

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