



Backtest #37731 · 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 momentum strategy produced a -31.9% loss with only four trades, rendering the Sharpe ratio of -1.70 statistically insignificant. The 25% win rate and 36% drawdown indicate that the 24/7 auto logic failed to filter for favorable market conditions during this period. Without sufficient trade history, the model lacks robustness to confirm whether momentum signals are reliable for this asset. A concrete next step is to backtest this strategy on a longer historical window to validate if the poor performance is a temporary anomaly or a structural flaw.

ADDITIONAL METRICS

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