



Backtest #38071 · 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 strategy on AVAX/USD failed catastrophically, delivering a -31.90% ROI with a Sharpe ratio of -1.70 across only four trades. The strategy's 25% win rate and 36.32% maximum drawdown indicate severe overfitting to noise rather than capturing genuine trend alpha. Such a limited sample size yields negligible statistical confidence, making the results unrepresentative of future performance. Immediate action should focus on increasing the sample size by testing on lower timeframes or extending the backtest horizon before live deployment.

ADDITIONAL METRICS

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