



Backtest #48669 · 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 decisively, yielding a -31.90% return with a Sharpe of -1.70 and only 25% winning trades. Such a narrow sample of four trades precludes any statistical significance, and the 36.32% drawdown indicates excessive risk exposure during a downturn. Momentum algorithms often lag in high-volatility crypto environments, causing premature exits or oversized positions that amplify losses. We must reduce position sizing or implement volatility filters before retesting this logic on other altcoins.

ADDITIONAL METRICS

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