



Backtest #50117 · 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 failed catastrophically, delivering a -31.9% return with a -1.7 Sharpe ratio due to an overwhelming 25% win rate and a 36.3% drawdown. The sample size of only four trades is statistically insignificant, rendering these metrics unreliable indicators of future performance. The bot likely entered positions during a downtrend without adequate stop-loss mechanisms or trend filters. Immediate action requires pausing live deployment to retest parameters with longer historical data to validate edge.

ADDITIONAL METRICS

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