



Backtest #57532 · 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 failed on AVAX/USD, generating a -31.90% ROI and a -1.70 Sharpe ratio across only four trades. A 25% win rate and a 36.32% maximum drawdown suggest the momentum logic is misaligned with current volatility regimes. Statistical significance is impossible with such a small sample size, rendering the negative Sharpe ratio unreliable for regime assessment. We must expand the dataset by running a longer simulation or adjusting entry filters to validate the logic before deployment.

ADDITIONAL METRICS

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