



Backtest #50797 · 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 on AVAX/USD failed decisively, delivering a -31.90% ROI and a negative Sharpe ratio of -1.70. With only four trades executed, the sample size is insufficient to establish statistical confidence in these results. The 25% win rate and 36.32% maximum drawdown indicate that momentum signals are currently misaligned with the asset's volatility profile. We must reduce trade frequency or tighten stop-loss parameters before re-evaluating the model.

ADDITIONAL METRICS

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