



Backtest #48668 · 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 decisively, delivering a -31.9% ROI and a Sharpe ratio of -1.7 due to a catastrophic 36.32% drawdown. With only four trades executed, the statistical sample is too small to validate any edge or predict future performance reliably. The 25% win rate indicates the strategy consistently missed the mark rather than capturing meaningful trends in this volatile asset class. Adding a trend filter like a 50-period SMA crossover would be a logical next step to avoid entering counter-trend positions during sideways markets.

ADDITIONAL METRICS

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