



Backtest #49219 · 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 catastrophically, generating a -31.90% ROI with a Sharpe ratio of -1.70 due to a mere 25% win rate. Only four trades were executed, rendering these statistics statistically insignificant and prone to extreme variance rather than reflecting true strategy failure. Such a severe 36.32% drawdown suggests the momentum logic is misaligned with AVAX's specific volatility profile or current market regime. The strategy requires immediate parameter re-optimization or a complete pivot to a trend-following approach before any live deployment. Do not deploy this configuration until the sample size expands and risk metrics stabilize.

ADDITIONAL METRICS

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