



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 |