



Backtest #53459 · 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/USD TS-Momentum test failed decisively with a 36.32% drawdown and only four trades, rendering the negative Sharpe ratio statistically insignificant. A 25% win rate indicates the momentum logic is currently misaligned with AVAX volatility, likely overfitting to a specific regime. We must treat these results as noise rather than a signal to abandon the strategy entirely. The next step is widening the backtest window to capture more market cycles and recalibrating entry filters to reduce trade frequency.

ADDITIONAL METRICS

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