



Backtest #55099 · 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 strategy on AVAX/USD failed catastrophically, recording a -31.90% ROI and a negative Sharpe ratio of -1.70 due to a 25% win rate across only four trades. Such a minuscule sample size provides zero statistical confidence that the strategy is broken rather than merely unlucky in this specific period. The massive 36.32% drawdown indicates the momentum signals triggered premature entries during a severe downtrend without adequate filtering. Immediate action requires expanding the backtest window or adding a volatility filter to avoid overfitting to this single anomalous event.

ADDITIONAL METRICS

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