



Backtest #56336 · 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, generating a -31.90% ROI with a 25% win rate and a maximum drawdown of 36.32%. Such a poor performance on only four trades indicates a severe lack of statistical significance, rendering the Sharpe ratio of -1.70 unreliable for live deployment. The strategy likely captured a prolonged downtrend without effective trend filters or volatility adjustments. Immediate next steps involve narrowing the analysis window to higher liquidity periods or incorporating a strict stop-loss mechanism to prevent further capital erosion.

ADDITIONAL METRICS

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