



Backtest #56736 · 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 momentum strategy failed catastrophically with a -31.90% return and -1.70 Sharpe, driven by a meager 4 trades and a 36.32% drawdown. Such a tiny sample size renders the statistical noise indistinguishable from signal, offering zero confidence in any forward-looking edge. The 25% win rate indicates the auto-generated entry logic is systematically mistiming volatility rather than capturing trends. We must pause deployment until parameter optimization or a significantly larger dataset proves robustness.

ADDITIONAL METRICS

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