



Backtest #28710 · CRV/USD · CRV/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-30.72%	-1.54	0.0%	-34.07%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The CRV/USD backtest is a complete failure with a zero percent win rate and negative thirty percent return, indicating the strategy logic is fundamentally flawed or overfit to noise. With only four trades, the statistical sample size is too small to establish any meaningful confidence or reliability in the momentum signals. The thirty-four percent drawdown on a nearly seven thousand dollar account proves the risk parameters are dangerously loose for such low frequency execution. You must pause all live deployment and audit the entry logic for the specific signals that triggered these losses.

ADDITIONAL METRICS

CAGR	-30.72%
Sortino Ratio	-0.83
Turnover	6.08x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$6929.82