



Backtest #34643 · 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

This CRV/USD momentum backtest failed catastrophically with zero winning trades and a -30.72% ROI, indicating a total breakdown of the strategy under current market conditions. With only four executed trades, the Sharpe ratio of -1.54 and maximum drawdown of 34.07% lack statistical significance, rendering any performance metrics unreliable for live deployment. The absence of positive signals suggests the momentum logic is misaligned with CRV's recent price action or volume profile. I recommend immediately halting any live execution of this strategy and conducting a parameter optimization or regime filter review before re-evaluating viability.

ADDITIONAL METRICS

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