



Backtest #34644 · 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 TS-Momentum strategy failed catastrophically, recording zero wins and a 34% drawdown on merely four trades, which renders the Sharpe ratio of -1.54 statistically insignificant. The negative ROI of -30.72% suggests momentum signals were consistently misaligned with actual market movements during this specific sample period. Given such a minuscule trade count, no robust conclusion can be drawn regarding long-term viability or risk parameters. The immediate next step is to run a longer historical backtest or adjust entry filters to avoid low-volume, choppy environments that likely triggered these false breakouts.

ADDITIONAL METRICS

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