



Backtest #39242 · 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 TS-Momentum Crypto backtest on CRV/USD failed decisively, registering a -30.72% return and zero wins across only four trades. Such a tiny sample size renders the negative Sharpe ratio of -1.54 statistically insignificant and prone to extreme variance rather than genuine strategy failure. The catastrophic 34.07% drawdown suggests the momentum logic was perfectly timed against the asset's specific volatility regime. I recommend expanding the test to at least two years of historical data to isolate whether this was an anomaly or a structural flaw in the entry rules. This broader dataset is essential before any real capital is allocated to this configuration.

ADDITIONAL METRICS

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