



Backtest #48723 · 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 strategy on CRV/USD failed catastrophically, registering a 30.72% loss with zero winning trades and a 34.07% drawdown. Statistical confidence is negligible given only four trades, rendering the Sharpe ratio of -1.54 meaningless for robust inference. The model clearly lacks the logic to filter out CRV's specific volatility regimes or identify valid entry points. Immediate action requires pausing the bot and redesigning signal logic to incorporate stronger trend filters before re-testing. This performance indicates a structural flaw rather than temporary market noise.

ADDITIONAL METRICS

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