



Backtest #48724 · 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 momentum strategy failed catastrophically with a -30.72% ROI and zero winning trades, indicating a severe regime mismatch where trend-following logic captured only downside. With merely four trades executed, the statistical sample size is insufficient to validate the failure; a single outlier or extended consolidation can destroy a small dataset's reliability. The -1.54 Sharpe ratio and 34.07% drawdown confirm that risk exposure was excessive relative to the lack of directional alpha. To proceed, reduce position sizing by half and tighten stop-losses to prevent capital erosion during low-liquidity crypto periods.

ADDITIONAL METRICS

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