



Backtest #52401 · 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 catastrophically with zero winning trades and a maximum drawdown exceeding 34%, indicating a severe mismatch between the momentum logic and current market microstructure. With only four total trades over the full period, the negative Sharpe ratio of -1.54 lacks statistical significance and could be merely noise rather than a structural flaw in the strategy. The strategy effectively identified extreme downside risk but offered no directional alpha, suggesting the parameters are too aggressive for this specific asset class in the present environment. A concrete next step is to narrow the lookback period and tighten entry filters to avoid low-quality signals during periods of low liquidity. This

ADDITIONAL METRICS

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