



Backtest #46666 · YFI/USD · YFI/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-15.87%	-1.02	0.0%	-21.13%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The YFI/USD TS-Momentum backtest failed catastrophically, delivering a -15.87% return with a zero win rate. Such a poor Sharpe ratio of -1.02 and a maximum drawdown of 21.13% indicate a strategy that consistently loses capital rather than capturing alpha. The statistical sample of only three trades is too small to confirm a systematic flaw, yet the total loss suggests a critical parameter mismatch for this volatile asset. We must expand the sample size by re-running the test with a longer historical window before deploying live capital.

ADDITIONAL METRICS

CAGR	-15.87%
Sortino Ratio	-0.60
Turnover	5.48x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$8415.19