



Backtest #48030 · 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 TS-Momentum Crypto strategy on YFI/USD failed catastrophically, recording zero wins and a 21% drawdown from just three trades, suggesting the momentum signals were purely noise rather than predictive alpha. Such a minuscule sample size lacks statistical significance, rendering the negative Sharpe ratio of -1.02 an unreliable indicator of long-term viability rather than a definitive trend. The complete absence of profitable trades indicates the entry logic requires immediate recalibration to avoid overfitting to recent volatility. Before re-deployment, backtesting should expand over a multi-year dataset to determine if the strategy's failure is a temporary anomaly or a structural flaw.

ADDITIONAL METRICS

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