



Backtest #52171 · 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 strategy failed catastrophically on YFI/USD, recording zero wins and a negative Sharpe of -1.02 due to excessive drawdowns. With only three trades executed, the statistical sample is too small to draw definitive conclusions about the algorithm's robustness. The total loss of nearly 16% indicates severe overfitting or a fundamental mismatch between momentum logic and current crypto volatility. I will immediately pause the bot and re-evaluate the entry thresholds before redeploying any capital.

ADDITIONAL METRICS

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