



Backtest #28492 · 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

This backtest reveals a catastrophic strategy failure with zero wins and a negative Sharpe ratio, indicating pure alpha decay rather than systematic edge. A sample size of three trades is statistically insignificant, rendering the metrics unreliable for any real-world deployment. The substantial drawdown combined with a total loss confirms the momentum logic is currently misaligned with YFI's volatility regime. Immediate termination of this bot is required to preserve remaining capital from further erosion. The next step must involve redefining signal thresholds using higher timeframe data to filter out false breakouts.

ADDITIONAL METRICS

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