



Backtest #29070 · 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 is a total failure with zero wins, a negative Sharpe, and a massive drawdown. The tiny sample size of three trades makes any statistical conclusion unreliable and dangerous. Relying on this momentum strategy for YFI is currently unprofitable and high-risk. We must immediately halt deployment and refine the entry logic before further testing.

ADDITIONAL METRICS

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