



Backtest #32916 · 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 for YFI/USD is a definitive failure, showing zero winning trades and a 21.13% drawdown that invalidates the momentum logic for this pair. The negative Sharpe of -1.02 and -15.87% ROI confirm that the strategy is currently losing capital rather than generating alpha. With only three trades executed, the sample size is statistically insignificant, making any conclusion premature and prone to overfitting noise. The next step is to pause the bot, widen the stop-loss parameters, and retest only after a new catalyst emerges to avoid compounding losses.

ADDITIONAL METRICS

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