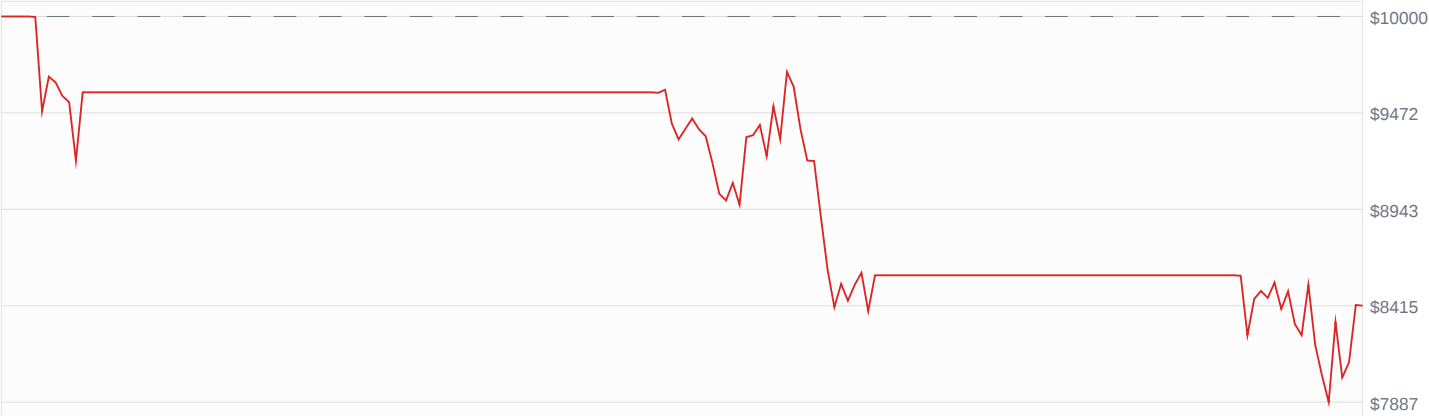




Backtest #34323 · YFI/USD · YFI/USD · TS-Momentum Crypto (24/7) (auto)

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, registering a -15.87% return with a Sharpe ratio of -1.02 and zero winning trades across a sample size of only three transactions. Such a tiny dataset lacks statistical significance, rendering the maximum drawdown of 21.13% and total loss of capital highly unreliable indicators of future performance rather than robust systemic flaws. The strategy appears overly sensitive to YFI's high volatility, failing to generate any profitable signals during the test period. We must either widen the backtest window to accumulate more data points or adjust the signal thresholds to filter out low-probability volatility spikes. Until the sample size increases or parameters are optimized,

ADDITIONAL METRICS

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