



Backtest #35887 · 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 failed catastrophically on YFI/USD, registering a -15.87% loss across only three trades. A zero win rate and negative Sharpe ratio of -1.02 indicate a complete inability to identify profitable entries within the tested sample. With such a low trade count, the results lack statistical significance and cannot reliably predict future performance. The strategy is currently unsuitable for this asset class and requires a fundamental logic overhaul. Proceed with a deeper analysis of YFI's volatility patterns before re-testing any momentum logic.

ADDITIONAL METRICS

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