



Backtest #39008 · 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 YFI/USD TS-Momentum backtest failed catastrophically with zero winning trades and a -15.87% ROI, indicating a severe strategy mismatch for this asset. Only three trades were executed, rendering the negative Sharpe ratio of -1.02 statistically insignificant and unreliable for live deployment. The 21.13% maximum drawdown suggests momentum signals were consistently mistimed without adequate volatility filters. A concrete next step is to retest the strategy with tighter entry criteria and a mandatory stop-loss to prevent rapid capital erosion in the current regime.

ADDITIONAL METRICS

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