



Backtest #46666 · 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, delivering a -15.87% return with a zero win rate. Such a poor Sharpe ratio of -1.02 and a maximum drawdown of 21.13% indicate a strategy that consistently loses capital rather than capturing alpha. The statistical sample of only three trades is too small to confirm a systematic flaw, yet the total loss suggests a critical parameter mismatch for this volatile asset. We must expand the sample size by re-running the test with a longer historical window before deploying live capital.

ADDITIONAL METRICS

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