



Backtest #48029 · 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 momentum strategy failed completely, delivering a 15.87% loss with zero winning trades across only three total executions. This sample size provides no statistical confidence and renders the negative Sharpe ratio of -1.02 and 21% drawdown meaningless for live deployment. The asset likely exhibited conditions that invalidated the momentum logic rather than the parameters being inherently flawed. A concrete next step is to filter the strategy for high volatility regimes or specific time windows where YFI historically sustains trends. Proceeding with live capital is currently inadvisable until a robust backtest on a larger dataset validates the approach.

ADDITIONAL METRICS

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