



Backtest #50815 · 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 momentum strategy on YFI/USD failed catastrophically, recording zero wins and a severe 21.13% drawdown across just three trades. Such a tiny sample size renders the Sharpe ratio of -1.02 statistically meaningless, indicating the result is likely noise rather than a flawed edge. The total absence of winning trades suggests the momentum logic is completely misaligned with current YFI volatility patterns. You must either discard this approach for this asset or drastically widen the lookback period to capture more meaningful data points.

ADDITIONAL METRICS

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