



Backtest #48031 · 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 strategy on YFI/USD failed catastrophically, delivering a -15.87% return with a zero win rate and a severe -21.13% drawdown across merely three trades. Such a low sample size renders the negative Sharpe ratio of -1.02 statistically insignificant and offers no reliable signal for future performance. The bot likely overfitted to a specific volatility regime or suffered from a rare market event that the momentum logic could not anticipate. Immediate action requires pausing the bot and re-evaluating entry thresholds before risking further capital on this under-sampled configuration.

ADDITIONAL METRICS

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