



Backtest #27123 · SUSHI/USD · SUSHI/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-40.97%	-1.99	0.0%	-44.36%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The SUSHI backtest reveals a critical failure: a 0% win rate and -40.97% ROI over just two trades, rendering Sharpe and drawdown metrics statistically meaningless. With only two samples, the strategy exhibits extreme fragility, offering zero confidence in its edge or regime adaptability. The catastrophic drawdown confirms the signal logic is either misfiring or overfitting to noise. Immediate next step: decommission this strategy and audit the signal generation logic for fundamental rule violations before considering any retesting.

ADDITIONAL METRICS

CAGR	-40.97%
Sortino Ratio	-1.02
Turnover	3.00x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$5902.92