



Backtest #28442 · 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

This backtest is a total loss — 41% ROI and 44% drawdown on just 2 trades with zero wins. The 0% win rate and -1.99 Sharpe ratio are catastrophic. With only two trades, statistical confidence is effectively nil; this is noise, not signal. The strategy failed to generate any profitable entries, suggesting either a broken signal engine or extreme regime mismatch. Next step: audit the signal manifest and re-run with a larger backtest window.

ADDITIONAL METRICS

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