



Backtest #29064 · 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 strategy failed catastrophically with a forty-one percent loss and zero wins, indicating total model breakdown rather than variance. A sample size of two trades renders the Sharpe ratio meaningless and precludes any statistical significance or confidence. The forty-four percent drawdown exposes severe fragility in position sizing or exit logic during volatility spikes. Immediate action requires expanding the backtest window to include sufficient market cycles for valid performance assessment.

ADDITIONAL METRICS

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