



Backtest #34243 · 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/USD TS-Momentum backtest reveals a catastrophic failure with a -40.97% ROI and a 0% win rate across only two trades, rendering the Sharpe ratio of -1.99 statistically meaningless due to the vanishing sample size. Such a severe 44.36% drawdown suggests the momentum logic completely misread the asset's volatility regime rather than indicating a robust trading edge. Without additional data points, it is impossible to distinguish between a rare unlucky sequence and a fundamentally broken strategy, so any conclusion would be pure speculation. The immediate next step is to refine the entry filters to reduce trade frequency and validate the logic on a broader timeframe before redeployment. This analysis serves strictly for educational purposes

ADDITIONAL METRICS

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