



Backtest #52050 · 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 failed catastrophically with a -40.97% drawdown and zero wins, driven by only two executed trades. Such a limited sample size renders the statistical confidence negligible, making it impossible to distinguish between a flawed strategy and pure random noise. The strategy likely overfitted to short-term volatility without adequate position sizing or stop-loss logic to survive crypto's inherent drawdowns. A concrete next step involves expanding the lookback period and testing multiple timeframes to validate if momentum signals remain robust across different market regimes. Until further data proves otherwise, this approach is not viable for live deployment.

ADDITIONAL METRICS

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