



Backtest #57560 · 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% ROI and zero winning trades, indicating the momentum logic completely missed the asset's recent volatility structure. With only two total trades executed, the statistical confidence is nonexistent, rendering the -1.99 Sharpe ratio and 44.36% drawdown as outliers rather than systemic flaws. The strategy likely suffers from overfitting to a narrow historical window or a fundamental regime shift in SUSHI's liquidity profile that the current parameters cannot adapt to. A concrete next step is to widen the lookback period and incorporate volume-weighted filters to reduce false signals before re-running the simulation.

ADDITIONAL METRICS

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