



Backtest #46661 · 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 momentum backtest failed catastrophically with zero winning trades and a 44.36% drawdown, indicating a severe overfitting or parameter mismatch rather than a robust alpha signal. With only two trades executed, the sample size is statistically insufficient to derive any meaningful confidence in the strategy's viability or to validate the negative Sharpe ratio. The aggressive loss suggests the strategy lacks adequate risk controls or fails to account for Sushi's specific volatility regime during the test period. Before deploying live capital, the team must re-evaluate the entry logic, expand the data window, and implement tighter stop-loss mechanisms to prevent such extreme equity erosion.

ADDITIONAL METRICS

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