



Backtest #50810 · 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 strategy generated a -40.97% ROI with a 0% win rate, indicating a complete failure to capture any profitable opportunities over the sample period. With only two trades executed, the statistical confidence in these metrics is negligible, and the -1.99 Sharpe ratio confirms a severe negative risk-adjusted return profile. The strategy failed to identify a single directional move correctly, resulting in a maximum drawdown of 44.36% that erodes capital faster than the system can recover. Given the lack of statistical significance and the overwhelming loss, the immediate next step is to halt the strategy and re-evaluate the momentum thresholds for this specific asset class.

ADDITIONAL METRICS

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