



Backtest #53472 · 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 zero winning trades and a 44% drawdown, driven by just two losses over 24/7 operation. A negative Sharpe of -1.99 confirms the strategy destroys value rather than capturing alpha, likely due to excessive false signals on low-volume crypto data. With only two trades executed, the sample size is statistically insignificant, rendering any performance metrics unreliable and prone to extreme variance. The next step is to narrow the operational hours to exclude low-liquidity periods and implement a minimum volatility filter 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