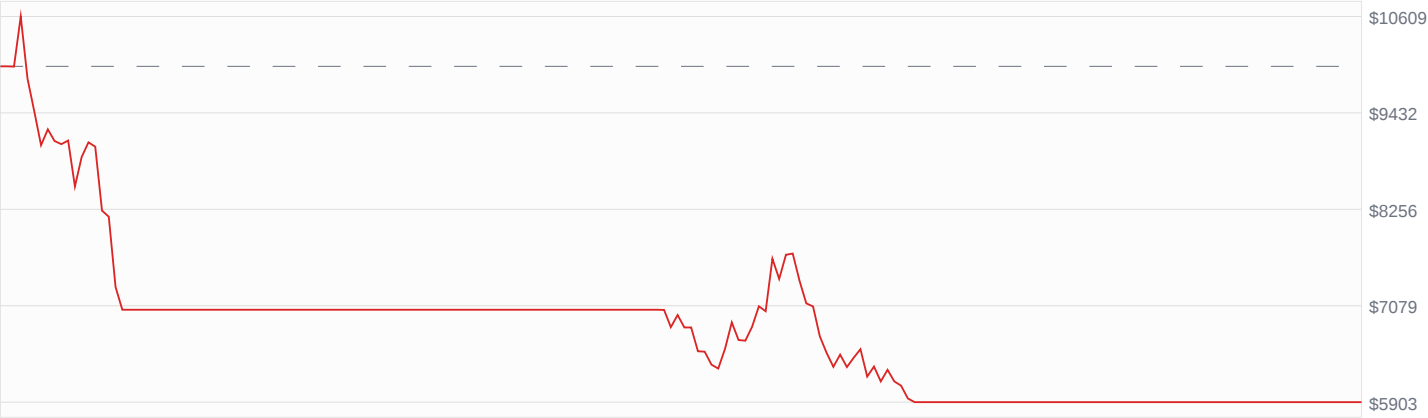




Backtest #57560 · SUSHI/USD · SUSHI/USD · TS-Momentum Crypto (24/7) (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| 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  |