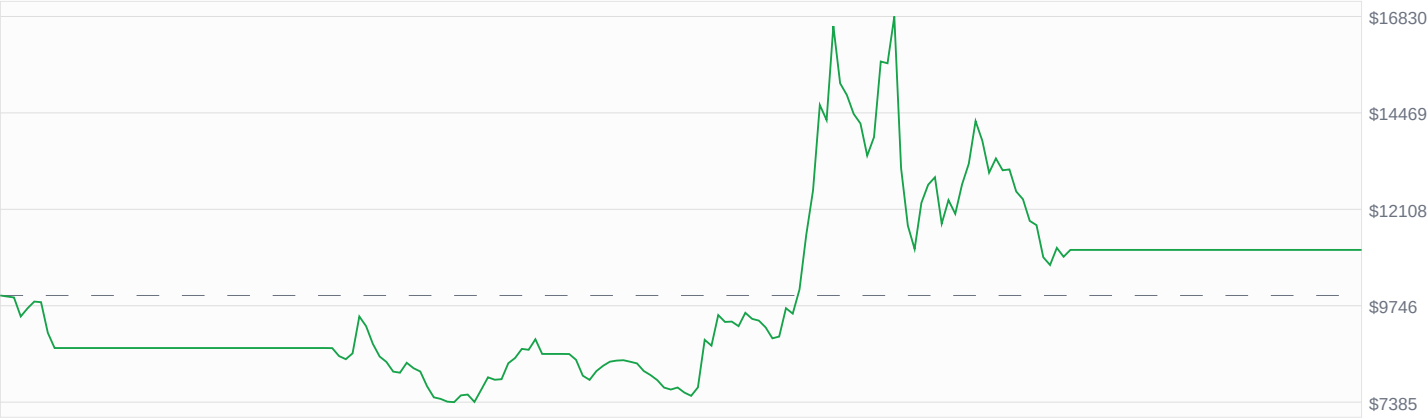




Backtest #29483 · NEAR/USD · NEAR/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.13%	0.52	33.3%	-36.16%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy achieved an eleven percent return but the thirty-six percent drawdown and fifty-two Sharpe ratio indicate unacceptable volatility for institutional capital. With only three total trades, the thirty-three percent win rate lacks statistical significance and cannot reliably distinguish alpha from random noise. The sample size is too small to validate the momentum logic or assess performance across varying market regimes. I recommend extending the backtest period to include at least fifty trades before considering any live deployment.

ADDITIONAL METRICS

CAGR	11.13%
Sortino Ratio	0.49
Turnover	5.57x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11113.41