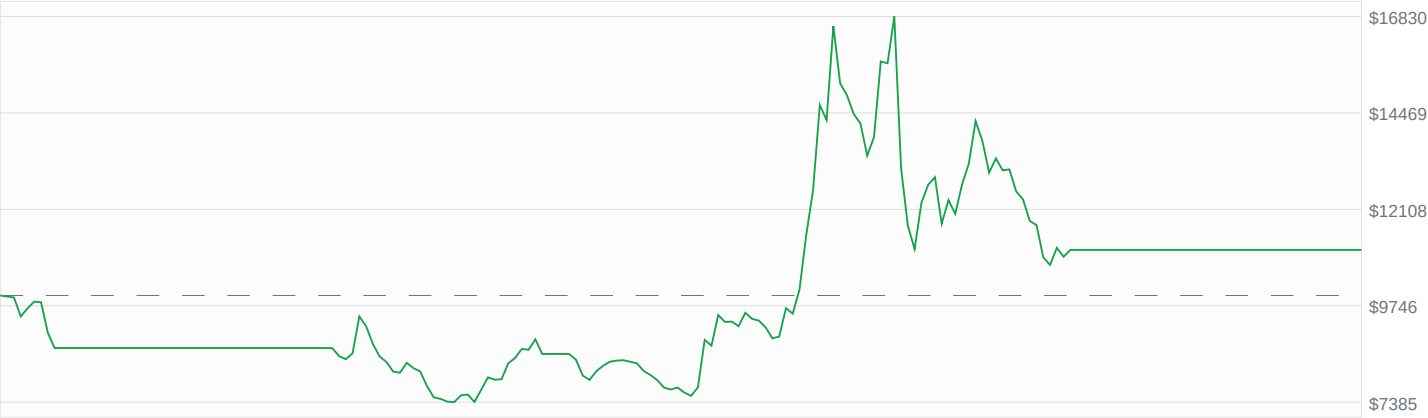




Backtest #33447 · NEAR/USD · NEAR/USD · TS-Momentum Crypto (24/7) (auto)

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 NEAR/USD strategy achieved an ROI of 11.13% with a Sharpe ratio of 0.52, indicating a moderate risk-adjusted performance. The strategy's win rate of 33.3% suggests a reasonable success rate, but the 36.16% maximum drawdown highlights significant volatility. With a sample size of three trades, statistical confidence can be limited, and diversification is recommended. Next, consider optimizing parameter settings for the NEAR/USD strategy to enhance performance and manage risk more effectively.

ADDITIONAL METRICS

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