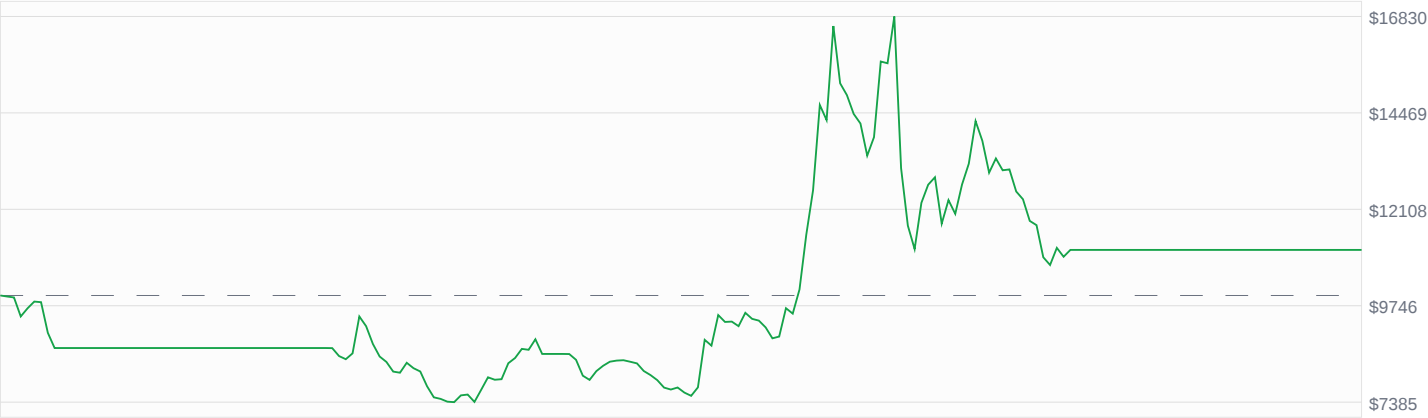




Backtest #33448 · NEAR/USD · NEAR/USD · TS-Momentum Crypto (24/7) (auto)

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 momentum backtest yielded positive returns but reveals severe fragility due to an extremely low sample size of only three trades. Despite the nominal +11.13% ROI, the strategy lacks statistical confidence and exposes significant risk with a maximum drawdown of 36.16% and a Sharpe ratio of 0.52. The 33.3% win rate indicates that the current signal logic fails to consistently capture trend strength or filter false breakouts in this volatile asset. To improve robustness, one must increase the minimum trade threshold to generate a statistically significant dataset for reliable evaluation. This approach ensures that future iterations are built on empirical evidence rather than outlier performance.

ADDITIONAL METRICS

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