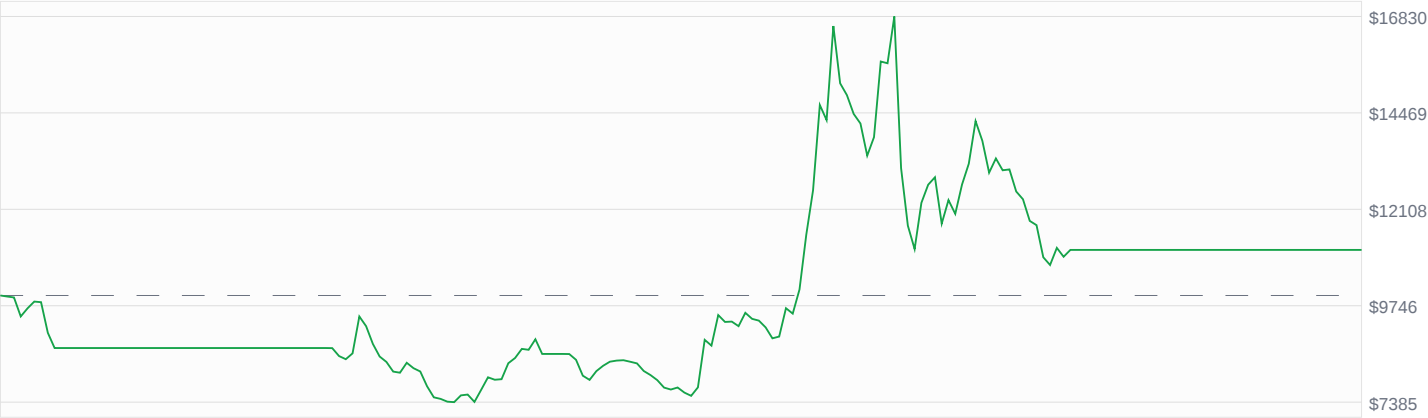




Backtest #40063 · NEAR/USD · NEAR/USD · TS-Momentum Crypto (24/7) (auto)

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 +11.13% ROI masks severe structural flaws, as a 33.3% win rate and 36.16% max drawdown indicate the strategy relies on rare, high-magnitude winners to offset frequent losses. With only three total trades, the 0.52 Sharpe ratio lacks statistical significance, meaning the results are likely noise rather than a replicable edge. This sample size is too small to distinguish genuine momentum alpha from random variance in the NEAR/USD pair. Consequently, the current configuration is statistically invalid for deployment. Increase the lookback period or lower the entry threshold to generate a minimum of one hundred trades before reassessing the signal.

ADDITIONAL METRICS

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