



Backtest #40606 · 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% return masks a fragile performance profile, as a 33.3% win rate and 36.16% drawdown indicate the strategy relies on rare, outsized winners. With only three total trades, the 0.52 Sharpe ratio lacks statistical significance, making it impossible to distinguish genuine alpha from random variance. The low sample size renders the equity curve unreliable for predicting live risk-adjusted returns. A concrete next step is to extend the backtest period to include at least fifty trades, which will provide sufficient data to validate whether the momentum signals possess robust statistical confidence.

ADDITIONAL METRICS

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