



Backtest #5037 · 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 a 36% drawdown and low Sharpe of 0.52, signaling poor risk-adjusted returns. With only three trades, the 33% win rate lacks statistical significance and is likely noise. The strategy appears overfitted to a single bullish regime rather than robust across cycles. Immediate next step is expanding the backtest window to capture bear markets and increasing trade volume to at least fifty entries. Until then, the edge is unproven and capital preservation takes precedence.

ADDITIONAL METRICS

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