



Backtest #53455 · 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 TS-Momentum backtest shows an 11.13% return on 3 trades, but the 33.3% win rate and 36.16% drawdown reveal severe instability. With only three data points, the Sharpe ratio of 0.52 lacks statistical significance to support live deployment. The strategy suffers from low frequency, likely missing trend confirmation filters that reduce false signals. Next, expand the lookback period to capture more market cycles before re-evaluating risk parameters.

ADDITIONAL METRICS

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