



Backtest #50658 · 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 a stark disconnect between the 11.13% ROI and a meager 33% win rate across only three trades. Such a small sample size renders the 0.52 Sharpe ratio statistically insignificant and the 36.16% drawdown highly volatile. While the strategy captured a strong trend, the lack of trade frequency suggests the momentum filter is too stringent for current market conditions. The next step is to broaden the lookback period or adjust volatility filters to increase trade frequency and validate the alpha over a larger dataset.

ADDITIONAL METRICS

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