



Backtest #51207 · BTC/USD · BTC/USD Paper 24/7 Test

ROI	Sharpe	Win Rate	Max Drawdown
-26.21%	-1.77	0.0%	-27.00%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The BTC/USD Paper 24/7 Test yielded a -26.21% drawdown with a zero win rate across only five trades, indicating a strategy failure rather than market noise. Such a small sample size precludes any meaningful statistical confidence, rendering the negative Sharpe ratio of -1.77 an unreliable indicator of long-term performance. The capital eroded to \$7,381.71 suggests severe execution logic flaws or extreme market conditions that the parameters failed to handle. Before redeploying capital, you must expand the backtest window and stress-test against different volatility regimes to isolate the specific failure point.

ADDITIONAL METRICS

CAGR	-26.21%
Sortino Ratio	-1.13
Turnover	7.99x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$7381.71