



Backtest #35176 · 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 backtest for the BTC/USD paper 24/7 strategy resulted in a -26.21% ROI, with a Sharpe ratio of -1.77. The strategy had a win rate of 0.0% and experienced a max drawdown of 27.00%, with 5 total trades. Given the small sample size, the statistical confidence is limited. A concrete next step would be to optimize the parameters of the strategy or test it on a larger sample before deploying it in live trading.

ADDITIONAL METRICS

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