



Backtest #37444 · 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 backtest shows a catastrophic -26.21% ROI and a zero percent win rate across five trades, indicating a strategy that failed entirely under current volatility. A Sharpe ratio of -1.77 confirms severe underperformance relative to risk-free rates, while the 27% maximum drawdown suggests exposure to liquidity gaps or overleveraged short positions. With only five trades executed, the statistical sample is too small to confirm a persistent flaw, yet the result is statistically significant enough to warrant immediate pause. The most effective next step is to backtest on a higher timeframe or reduce position sizing before re-evaluating signal logic.

ADDITIONAL METRICS

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