



Backtest #36340 · 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 failed catastrophically, recording zero wins and a 26.21% ROI loss across only five trades. A Sharpe ratio of -1.77 and a 27% maximum drawdown indicate severe underperformance and high risk during this limited sample window. With such a small trade count, the statistical confidence is negligible, rendering the negative results inconclusive rather than definitive. The strategy requires immediate parameter optimization or a fundamental logic overhaul before any live deployment.

ADDITIONAL METRICS

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