



Backtest #37804 · 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 with a 26.21% loss and zero winning trades, indicating a strategy incapable of surviving current volatility. A Sharpe ratio of -1.77 and a 27% maximum drawdown suggest severe risk of ruin over an extended horizon. With only five trades executed, these results lack statistical significance and may reflect random noise rather than a structural flaw. The next step is to pause deployment and re-examine the entry logic to filter out low-probability setups before re-running the simulation.

ADDITIONAL METRICS

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