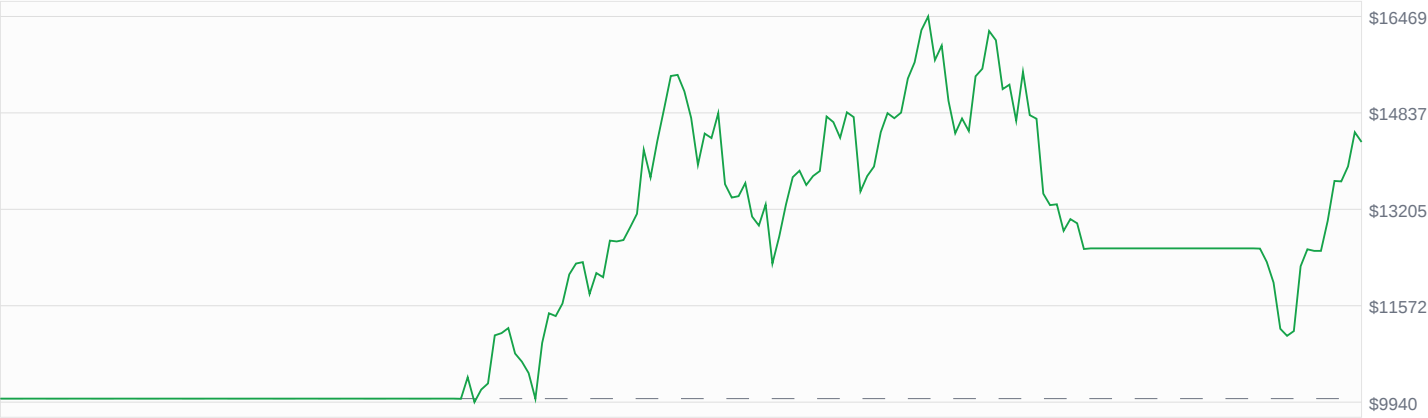




Backtest #35939 · SM · Velocity Scalper

ROI	Sharpe	Win Rate	Max Drawdown
+43.40%	1.27	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Velocity Scalper on SM shows a perfect 100% win rate, but this result stems from only two trades, rendering the Sharpe ratio of 1.27 statistically insignificant and the 32.83% drawdown highly volatile. Such a small sample size masks true risk characteristics, making the apparent profitability unreliable and the strategy overfit to specific conditions. A single backtest cannot confirm robustness, as the lack of losing trades suggests the strategy may not survive broader market noise. To validate the edge, we must run a larger historical simulation with varied market regimes to verify consistency beyond this narrow window.

ADDITIONAL METRICS

CAGR	43.40%
Sortino Ratio	0.94
Turnover	4.94x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14344.17