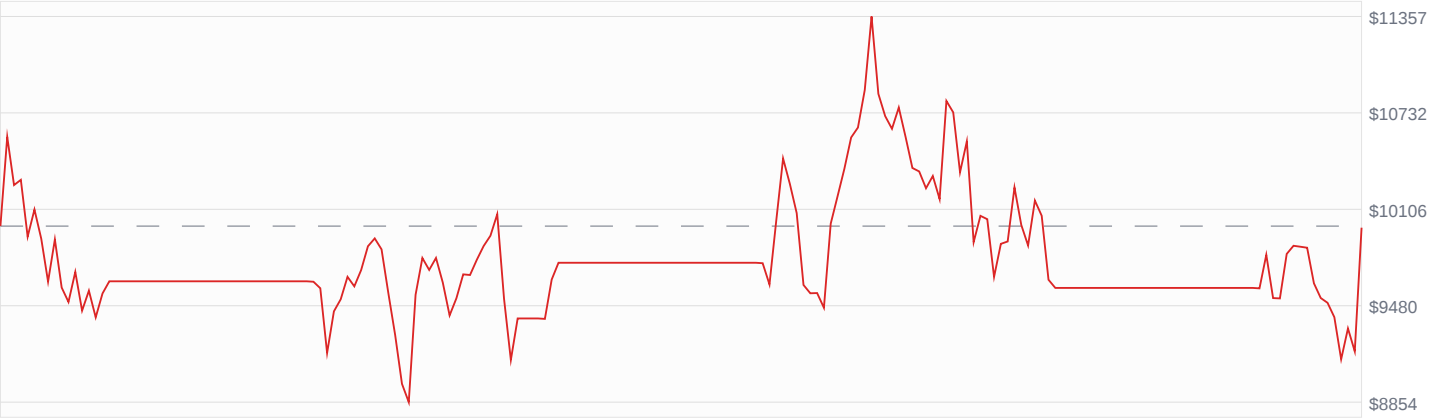




Backtest #37328 · NVDA · Velocity Scalper

ROI	Sharpe	Win Rate	Max Drawdown
-0.16%	0.15	40.0%	-19.59%

EQUITY CURVE201 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The Velocity Scalper strategy on NVDA failed to generate alpha, recording a flat ROI of -0.16% with a dismal Sharpe ratio of 0.15. Only five trades occurred, creating insufficient statistical power to validate the 40% win rate or the severe 19.59% drawdown. This sample size is too small to rule out random noise rather than structural flaws in the entry logic. The data suggests the strategy lacks robustness for this volatility regime and requires parameter tuning or a longer observation window before deployment.

ADDITIONAL METRICS

CAGR	-0.16%
Sortino Ratio	0.13
Turnover	9.72x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$9986.63