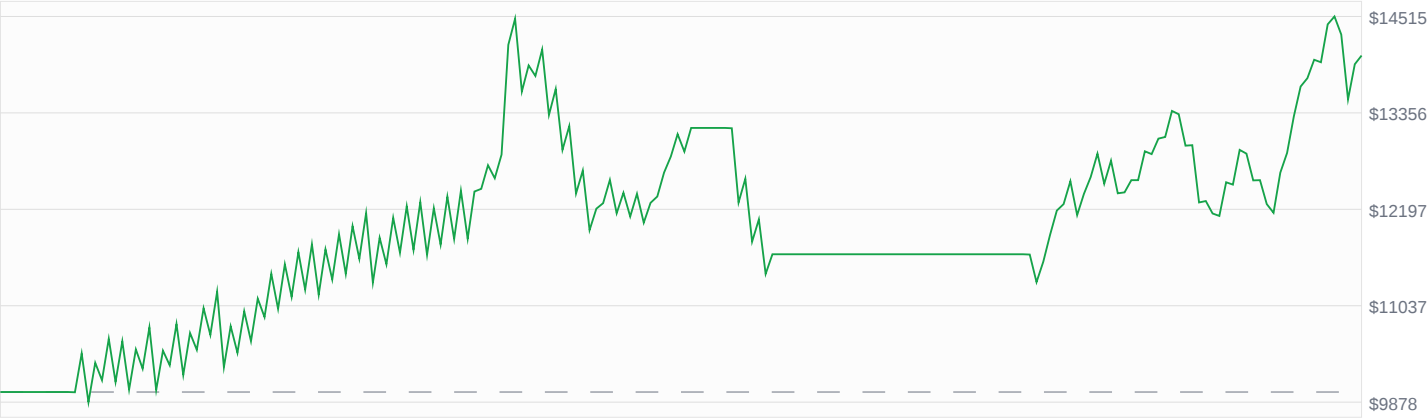




Backtest #38134 · LPG · Velocity Scalper

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Velocity Scalper on LPG generated +40.41% ROI with a 66.7% win rate, yet the 21.82% drawdown and low Sharpe ratio of 1.10 reveal high volatility. Such performance on only three trades lacks statistical significance, making the results unreliable for live deployment. The strategy likely overfitted to noise rather than capturing a sustainable trend. Before risking capital, you must run a longer backtest or increase sample size to validate robustness. This approach remains educational and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47