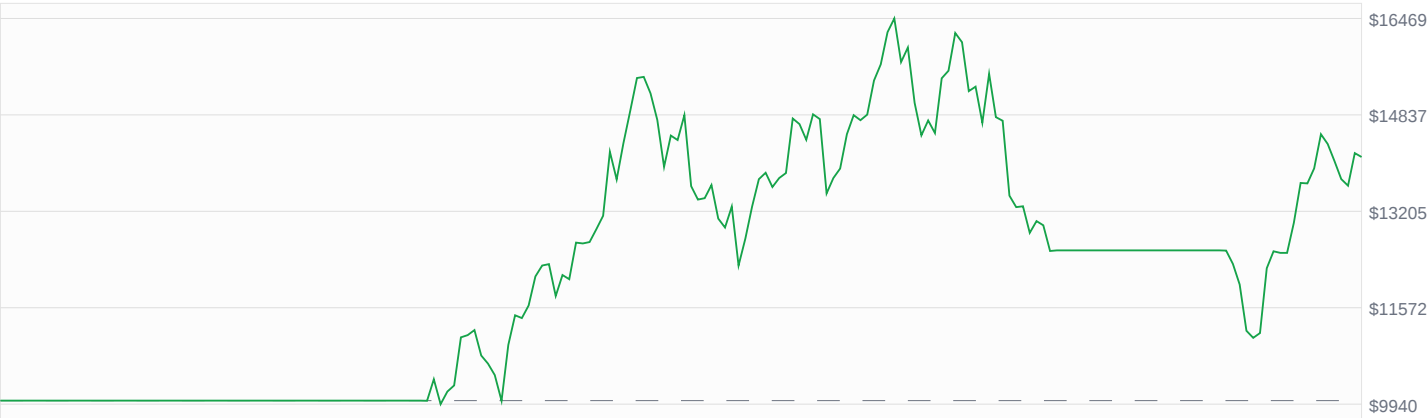




Backtest #46187 · SM · Velocity Scalper

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +41.20% | 1.21   | 100.0%   | -32.83%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +41.20% ROI and 100% win rate are statistically meaningless due to the tiny sample of only two trades. A Sharpe ratio of 1.21 is unreliable without sufficient data points to establish consistency. The severe 32.83% max drawdown indicates high volatility and poor risk management relative to the gains. This strategy lacks statistical confidence and cannot be validated as robust. Run a backtest with at least one hundred trades to establish a reliable performance baseline.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 41.20%     |
| Sortino Ratio   | 0.94       |
| Turnover        | 4.92x      |
| Total Trades    | 2          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14124.38 |