



Backtest #51686 · LPG · Velocity Scalper

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The Velocity Scalper strategy on LPG achieved a 36.29% ROI with a 66.7% win rate, yet the sample size of only three trades renders the statistical significance negligible. A maximum drawdown of 21.82% indicates excessive volatility risk relative to the modest 1.04 Sharpe ratio, suggesting the system is overfit to specific noise rather than capturing robust trends. Without further historical validation, these metrics likely reflect luck rather than an edge, making the current performance unreliable for institutional deployment. The logical next step is to run a backtest on an expanded dataset across multiple commodities to verify if the alpha persists beyond this limited sample.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73