



Backtest #49536 · ASC · Velocity Scalper

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	0.82	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Velocity Scalper on ASC generated an 18.35% ROI with a 66.7% win rate, yet the strategy is statistically insignificant due to only 3 total trades. A Sharpe ratio of 0.82 and a 17.18% drawdown indicate high volatility relative to the sample size, raising concerns about overfitting to a narrow timeframe. Relying on such a small dataset creates false confidence in the strategy's robustness and fails to account for broader market regimes. To validate the approach, we must expand the backtest horizon to include at least 50 trades across multiple market conditions.

ADDITIONAL METRICS

CAGR	18.35%
Sortino Ratio	0.76
Turnover	6.23x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11838.67