



Backtest #56640 · SM · Velocity Scalper

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Velocity Scalper on SM shows a 46.62% return driven by a perfect 100% win rate across just two trades. However, a single-trade sample size yields zero statistical confidence, while a 32.83% drawdown reveals extreme volatility risk that a lone victory masks. The sharp ratio of 1.32 appears deceptively robust without volume context to validate the strategy's edge. We must expand the test period or adjust entry filters to confirm if this performance is repeatable or a fluke.

ADDITIONAL METRICS

CAGR	46.62%
Sortino Ratio	1.02
Turnover	4.98x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14666.15