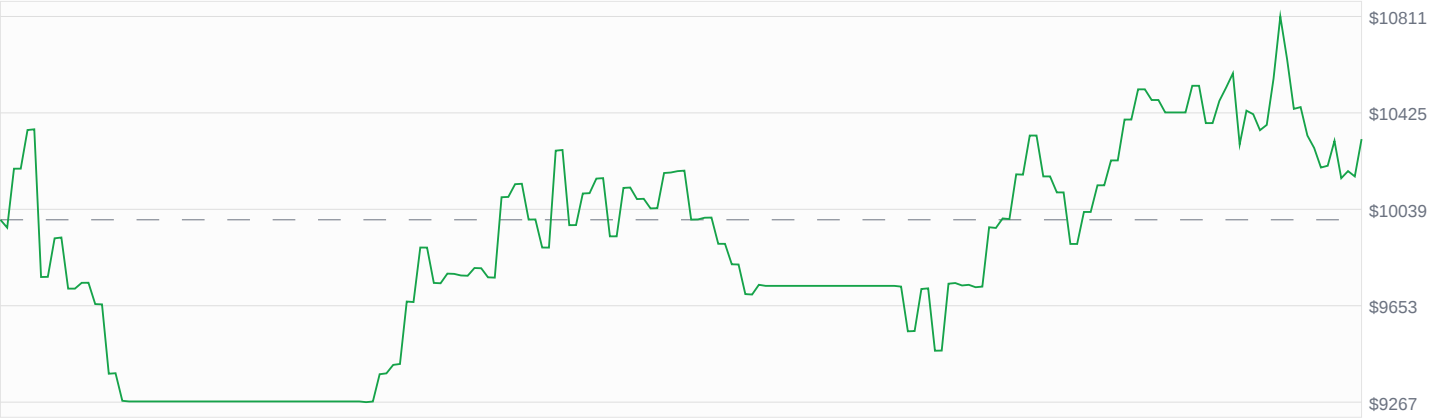




Backtest #23757 · VLY · VLY · Whale Hunter (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.17%	0.32	66.7%	-10.11%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The Whale Hunter strategy yielded a modest +3.17% return with a 66.7% win rate but suffered from a high 10.11% drawdown relative to gains. A Sharpe ratio of 0.32 indicates poor risk-adjusted performance, barely covering the cost of capital. Statistical confidence is negligible given the tiny sample size of three trades, rendering results prone to random variance. This setup lacks the robustness needed for institutional deployment. Expand the dataset to at least 100 trades before further consideration.

ADDITIONAL METRICS

CAGR	3.17%
Sortino Ratio	0.26
Turnover	5.83x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10320.21