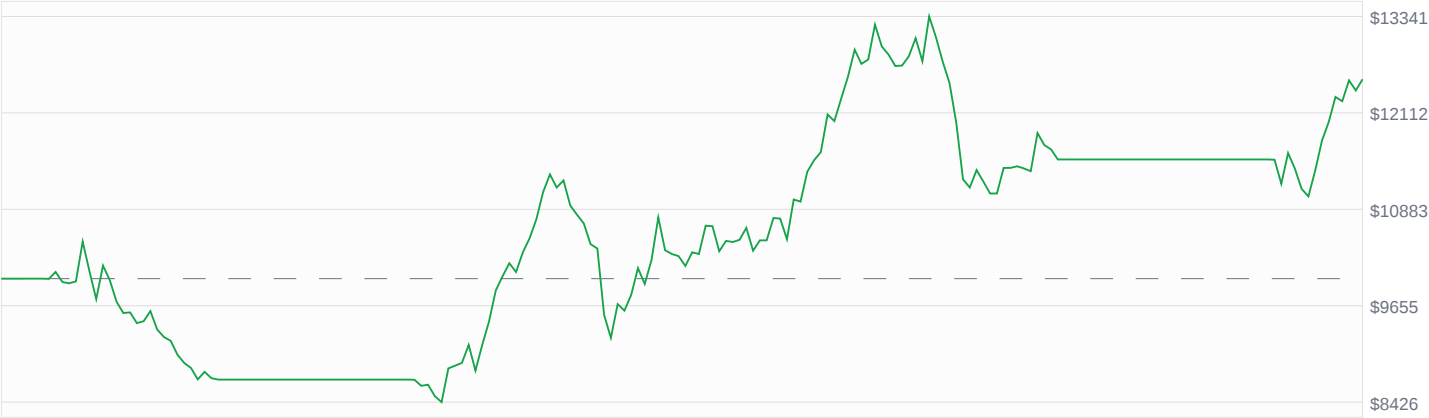




Backtest #35932 · ASC · Whale Hunter

ROI	Sharpe	Win Rate	Max Drawdown
+25.37%	1.07	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Whale Hunter backtest on ASC shows a 25.37% ROI with a 66.7% win rate, yet the sample of only three trades renders these metrics statistically insignificant. A 17.18% drawdown indicates high volatility exposure that contradicts the modest Sharpe ratio of 1.07, suggesting the strategy lacks robustness beyond this brief window. Relying on such limited data to confirm the strategy's efficacy is methodologically unsound and exposes the portfolio to extreme tail risk. The next step is to execute a forward test with strict position sizing to validate whether the entry logic holds under live market conditions.

ADDITIONAL METRICS

CAGR	25.37%
Sortino Ratio	0.99
Turnover	6.30x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12540.27