



Backtest #37321 · LPG · Whale Hunter

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Whale Hunter strategy on LPG delivered a 39.17% ROI with a 66.7% win rate, yet the 21.82% drawdown and low trade count of three signal low statistical significance. A Sharpe ratio of 1.08 suggests moderate risk-adjusted returns, but the sample size is insufficient to rule out survivorship bias or random noise. The high volatility capture indicates the whale signals are potent but infrequent, requiring confirmation before scaling position size. Next, extend the backtest period to capture at least 100 trades and analyze distribution of drawdown events to validate robustness.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33