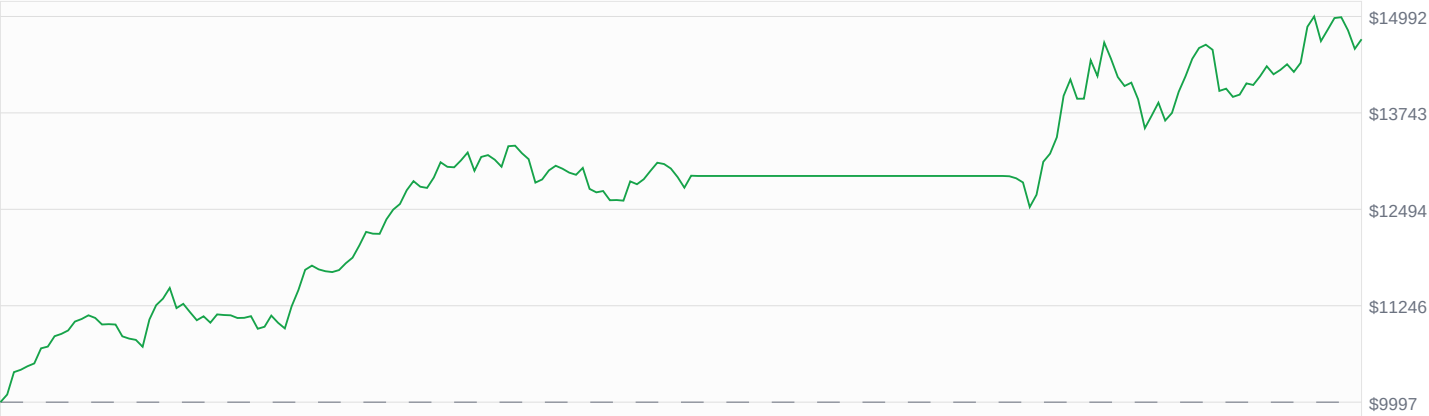




Backtest #44008 · JNJ · Swing Pullback JNJ

ROI	Sharpe	Win Rate	Max Drawdown
+46.92%	2.83	100.0%	-7.40%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 46.92% return and 2.83 Sharpe ratio look exceptional, but the 100% win rate is an illusion born from a sample size of only two trades. With just two data points, statistical confidence is effectively zero, meaning this performance is likely random noise rather than a robust edge. The 7.40% max drawdown is manageable, yet it does not validate the strategy over a full market cycle. Do not scale this bot to live capital until you have at least 100 trades to establish a reliable standard deviation. The immediate next step is to extend the backtest period to include at least three years of JNJ price action to test for true consistency.

ADDITIONAL METRICS

CAGR	46.92%
Sortino Ratio	2.76
Turnover	5.06x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$14696.84