LATINOS TRADING

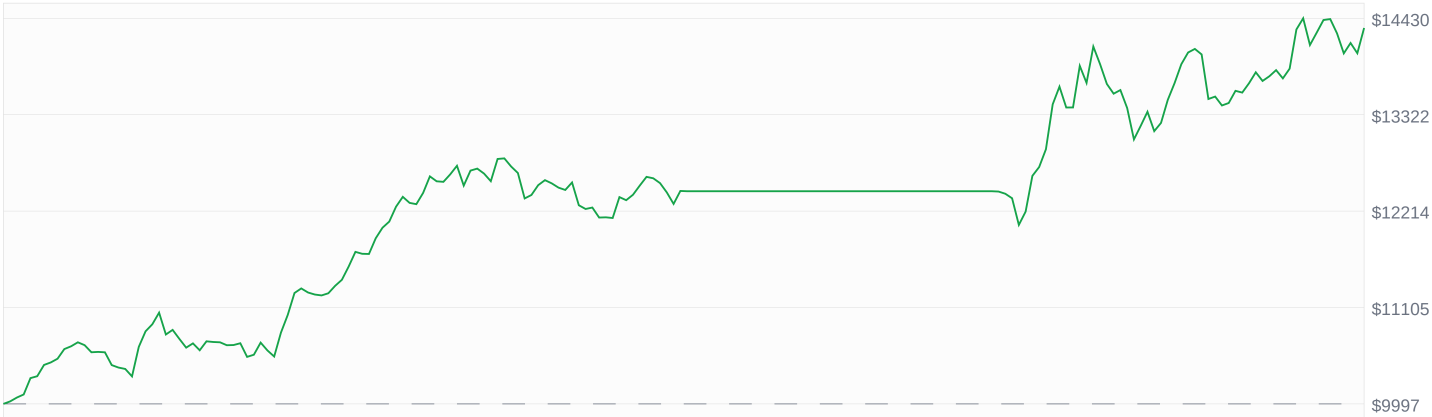
BACKTEST REPORT

Backtest #55012 · JNJ · Swing Pullback JNJ

ROI	Sharpe	Win Rate	Max Drawdown
+43.15%	2.66	100.0%	-7.40%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The Swing Pullback JNJ backtest shows a perfect 100% win rate and a robust Sharpe ratio of 2.66, yet these metrics are statistically unreliable given the sample size of only two trades. A single loss would have obliterated the entire profit, rendering the 43.15% ROI highly volatile and prone to severe overfitting on historical noise. The low trade count prevents meaningful assessment of drawdown behavior, as the 7.40% maximum loss is not representative of typical market stress. We must expand the sample size by backtesting across multiple years of data to validate the strategy's consistency and reduce the risk of curve fitting.

ADDITIONAL METRICS

CAGR	**43.15%**
Sortino Ratio	**2.58**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$14319.22**

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