



Backtest #45242 · AAPL · Swing Pullback AAPL

ROI

+10.70%

Sharpe

0.87

Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +10.70% ROI and 0.87 Sharpe ratio suggest potential edge, but the 50% win rate is exactly break-even. With only two trades, statistical confidence is virtually zero, making the 11.50% drawdown a sample artifact rather than a true risk metric. This tiny dataset cannot validate the strategy. Next, extend the backtest to at least 100 trades to establish statistical significance.

ADDITIONAL METRICS

CAGR	10.70%
Sortino Ratio	0.47
Turnover	4.34x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11069.61