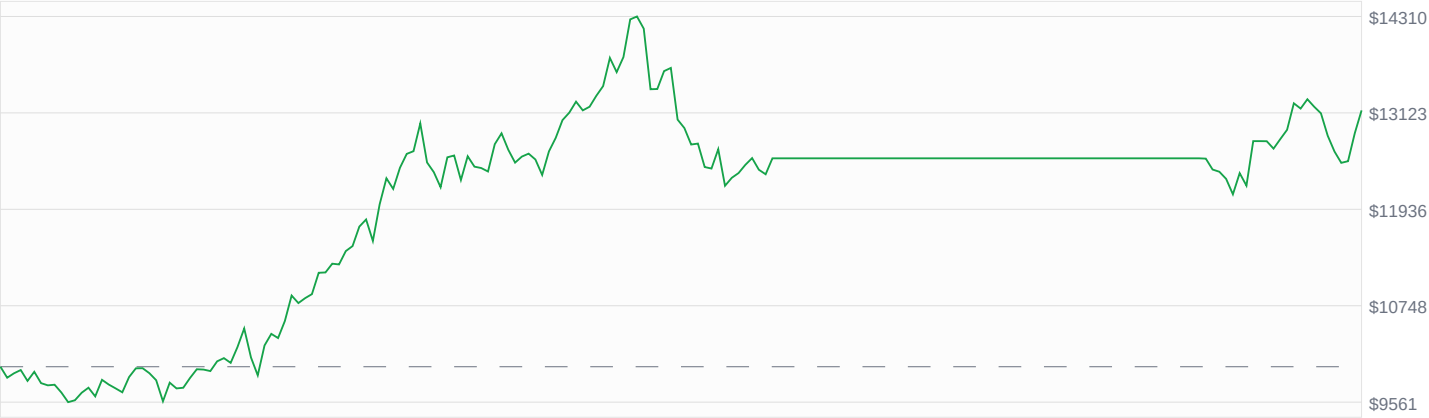




Backtest #55609 · XOM · Swing Pullback XOM

ROI	Sharpe	Win Rate	Max Drawdown
+31.50%	1.67	100.0%	-15.30%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The Swing Pullback XOM backtest shows a 31.5% ROI and perfect 100% win rate, but these metrics are statistically meaningless with only two trades. Such a low trade count creates severe overfitting risk and cannot reliably estimate the true Sharpe ratio of 1.67 or the 15.3% maximum drawdown. The results likely reflect curve fitting to historical noise rather than a robust edge in XOM price action. We must expand the sample size by testing on a longer timeframe or different symbols before considering deployment. Proceed to an out-of-sample validation on quarterly data to confirm strategy stability.

ADDITIONAL METRICS

CAGR	31.50%
Sortino Ratio	1.42
Turnover	4.83x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$13153.71