LATINOS TRADING

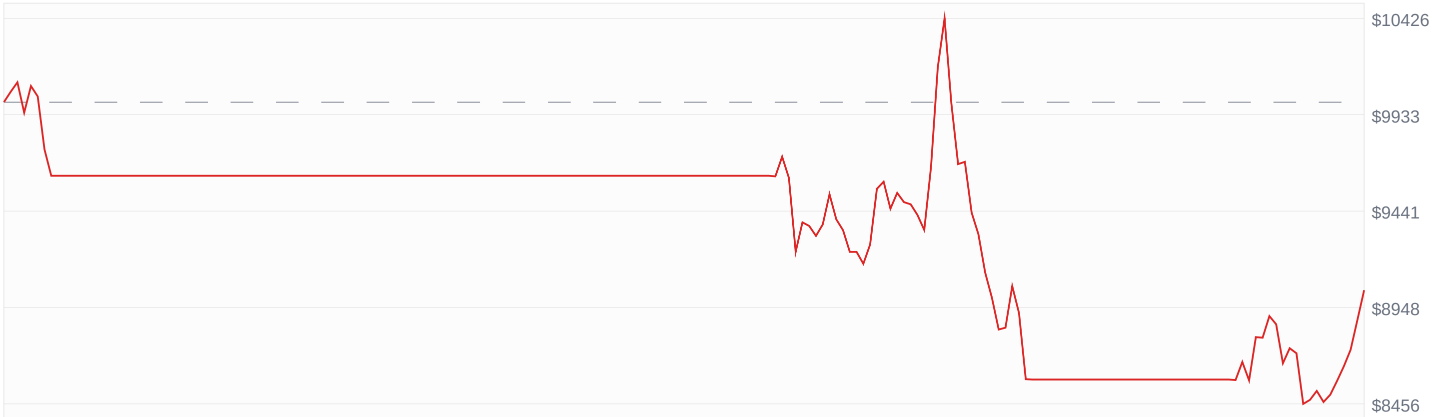
BACKTEST REPORT

Backtest #44147 · MSFT · Swing Pullback MSFT

ROI	Sharpe	Win Rate	Max Drawdown
-9.66%	-0.71	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy underperformed with a negative 9.66% return and a Sharpe ratio of -0.71, indicating poor risk-adjusted performance. A 33.3% win rate alongside an 18.90% maximum drawdown suggests the pullback logic fails to capture sufficient momentum in MSFT. With only three trades, the sample size is statistically insignificant, rendering the results unreliable for generalizing strategy efficacy. The primary failure lies in inadequate entry timing or lack of trend confirmation filters. Next, expand the backtest window to at least fifty trades and integrate a volatility filter to improve signal quality.

ADDITIONAL METRICS

CAGR	**-9.66%**
Sortino Ratio	**-0.40**
Turnover	**5.54x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9036.55**

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