LATINOS TRADING

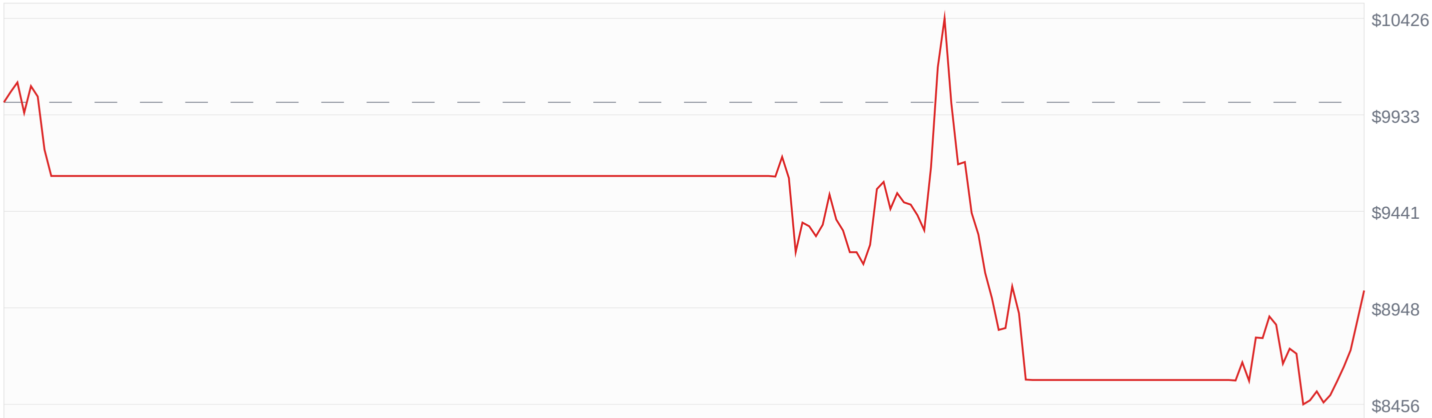
BACKTEST REPORT

Backtest #44148 · 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 negative nine point six percent return and suboptimal thirty three percent win rate indicate the swing pullback logic failed to capture alpha on MSFT. With only three total trades, the negative Sharpe ratio of minus zero point seven one lacks statistical significance due to an extremely small sample size. The eighteen point nine percent maximum drawdown highlights poor risk control during the tested period. The strategy did not generate consistent positive expectancy, confirming that the current entry and exit parameters are ineffective for this asset class. The next step is to expand the backtest window to at least one hundred trades to establish statistical confidence before any further optimization.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.