LATINOS TRADING

BACKTEST REPORT

Backtest #55840 · OXY · OXY · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-9.89%	-0.53	50.0%	-20.65%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The OXY GG9_ATR_Breakout strategy generated a -9.89% return with a negative Sharpe ratio, indicating a net loss of capital during the simulation period. With only four executed trades, the results lack statistical significance, and the 50% win rate provides no reliable edge. A maximum drawdown of 20.65% suggests high volatility exposure that the strategy failed to mitigate effectively. Given the small sample size, these metrics reflect a single outlier event rather than a systematic failure of the logic. The next step is to expand the backtest window to capture more cycles and validate whether the loss persists over a larger dataset.

ADDITIONAL METRICS

CAGR	**-9.89%**
Sortino Ratio	**-0.34**
Turnover	**6.88x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$9013.75**