LATINOS TRADING

BACKTEST REPORT

Backtest #55841 · 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 GG9_ATR_Breakout strategy on OXY failed to generate profit, recording a 9.89% loss driven by a 20.65% maximum drawdown on just four trades. With a Sharpe ratio of -0.53 and a mere 50% win rate, the results lack statistical significance due to the extremely low sample size. The strategy appears overly sensitive to recent volatility, likely triggering premature stops or chasing weak breakouts without sufficient trend confirmation. Before redeploying live capital, it is necessary to increase the lookback period or incorporate volume filters to validate if the signal logic holds under broader market conditions.

ADDITIONAL METRICS

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

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