LATINOS TRADING

BACKTEST REPORT

Backtest #45113 · OXY · OXY · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-11.38%	-0.63	50.0%	-20.63%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The OXY GG9_ATR_Breakout strategy failed catastrophically with a negative ROI of -11.38% and a Sharpe ratio of -0.63, driven by excessive drawdowns exceeding 20%. The sample size of only four trades is statistically insignificant, rendering the 50% win rate unreliable for any institutional deployment. The strategy likely suffered from premature exits during a volatile trend, highlighting a critical flaw in the stop-loss logic or entry timing. We must expand the test period to gather sufficient data points before considering any parameter adjustments or live deployment. This approach offers no alpha generation and requires immediate re-evaluation of the underlying breakout thresholds.

ADDITIONAL METRICS

CAGR	-11.38%
Sortino Ratio	-0.40
Turnover	6.94x
Total Trades	4
Initial Capital	$9997.00
Final Capital	$8864.55