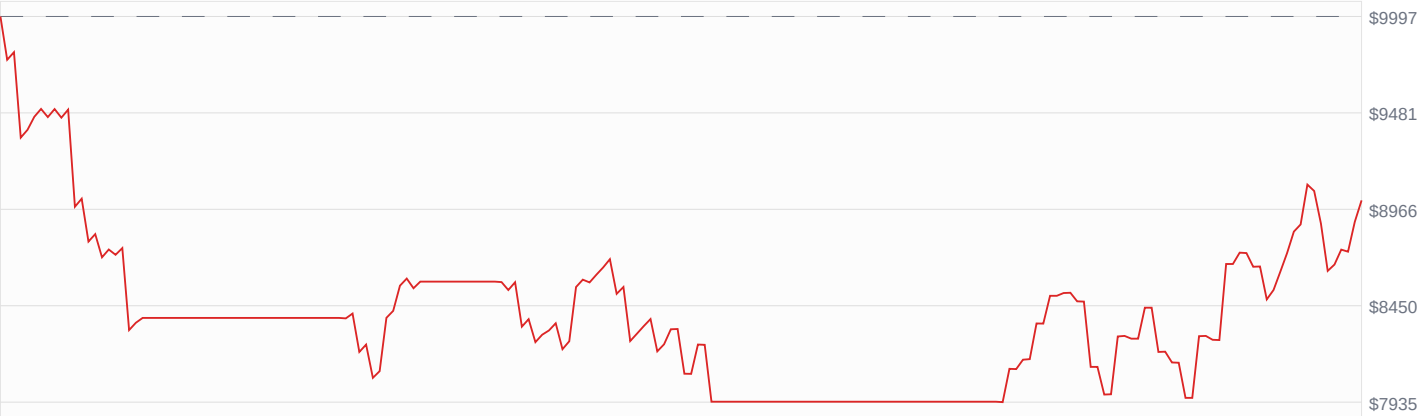




Backtest #55840 · OXY · OXY · GG9_ATR_Breakout (auto)

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

EQUITY CURVE202 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