LATINOS TRADING

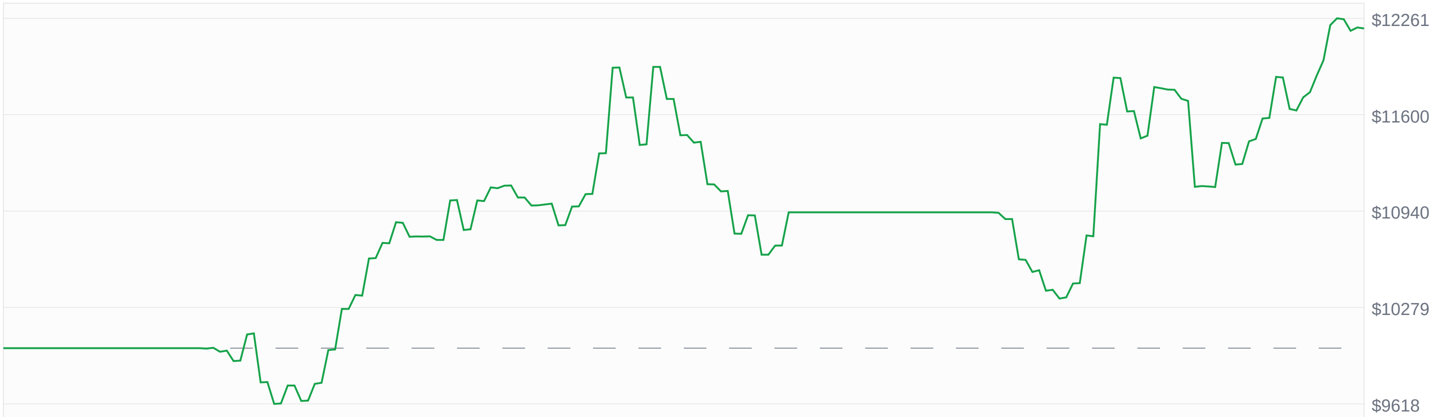
BACKTEST REPORT

Backtest #50728 · SOLV · SOLV · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.88%	1.36	100.0%	-12.95%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The SOLV GG9_ATR_Breakout backtest shows a perfect 100% win rate with 21.88% gains, yet the statistical sample of only two trades renders the Sharpe ratio of 1.36 and maximum drawdown of 12.95% insufficient for any institutional confidence. A flawless record at this size is likely a random noise artifact rather than a robust edge, as the strategy has not yet survived market regime shifts or adverse volatility spikes. The lack of losses masks hidden risks, particularly how the ATR-based stop logic would perform during extended consolidation or sudden liquidity gaps. We must execute a live paper trading phase with at least 500 simulated trades to validate the strategy's edge before deploying real capital. Until the sample size expands, this

ADDITIONAL METRICS

CAGR	**21.88%**
Sortino Ratio	**1.28**
Turnover	**4.41x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12191.53**