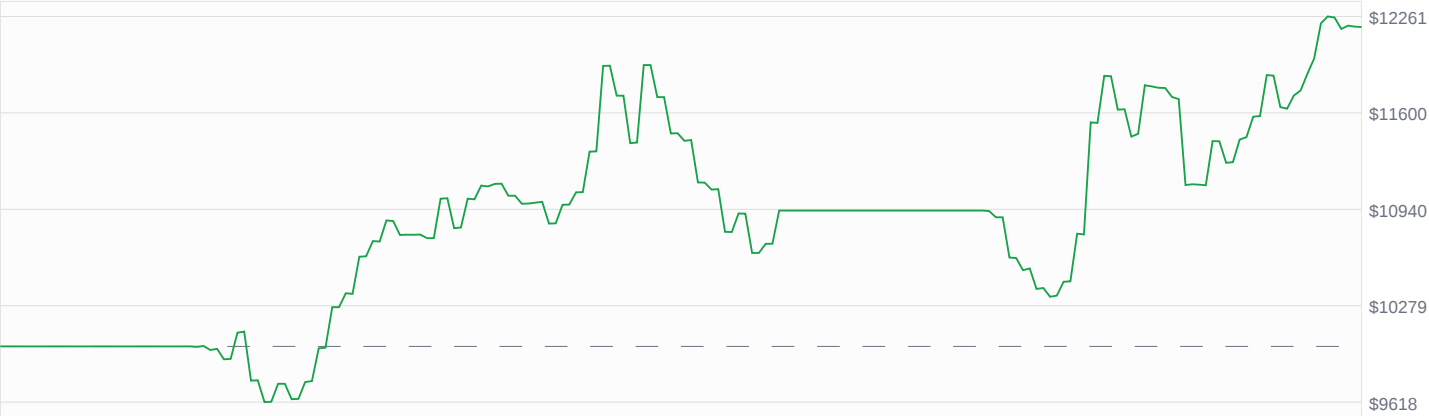




Backtest #53558 · SOLV · SOLV · GG9\_ATR\_Breakout (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +21.85% | 1.36   | 100.0%   | -12.95%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest shows a perfect 100% win rate and 21.85% ROI, but these metrics are statistically meaningless due to a sample size of only two trades. A single losing trade would have wiped out the strategy, indicating extreme overfitting to specific market conditions rather than robustness. The 12.95% maximum drawdown suggests significant volatility exposure that was not adequately mitigated by the ATR-based stop logic. We must expand the backtest window to capture multiple market cycles and verify if this performance holds under varying volatility regimes.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 21.85%     |
| Sortino Ratio   | 1.29       |
| Turnover        | 4.41x      |
| Total Trades    | 2          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$12188.85 |