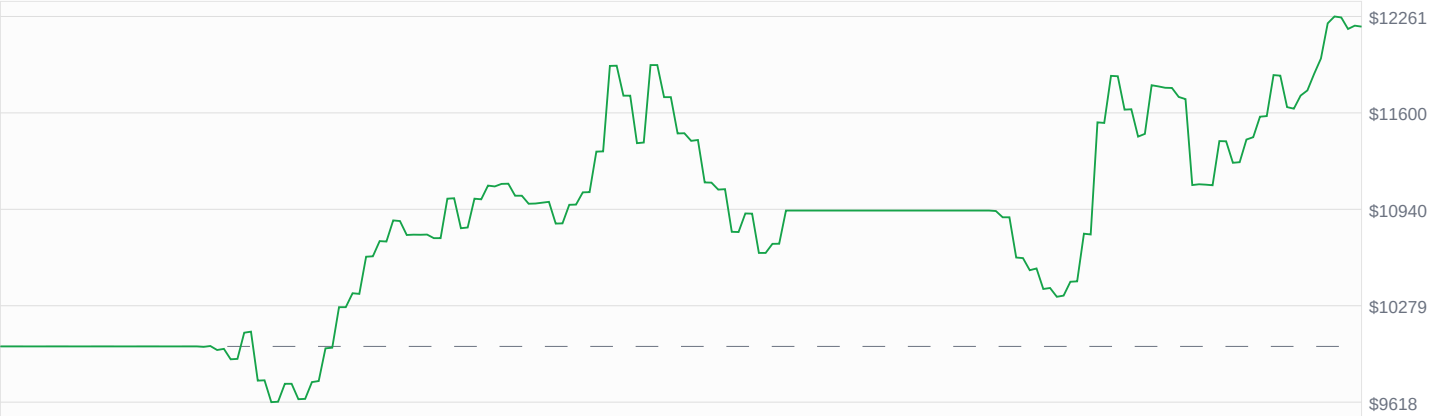




Backtest #50728 · SOLV · SOLV · GG9_ATR_Breakout (auto)

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

EQUITY CURVE202 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