LATINOS TRADING

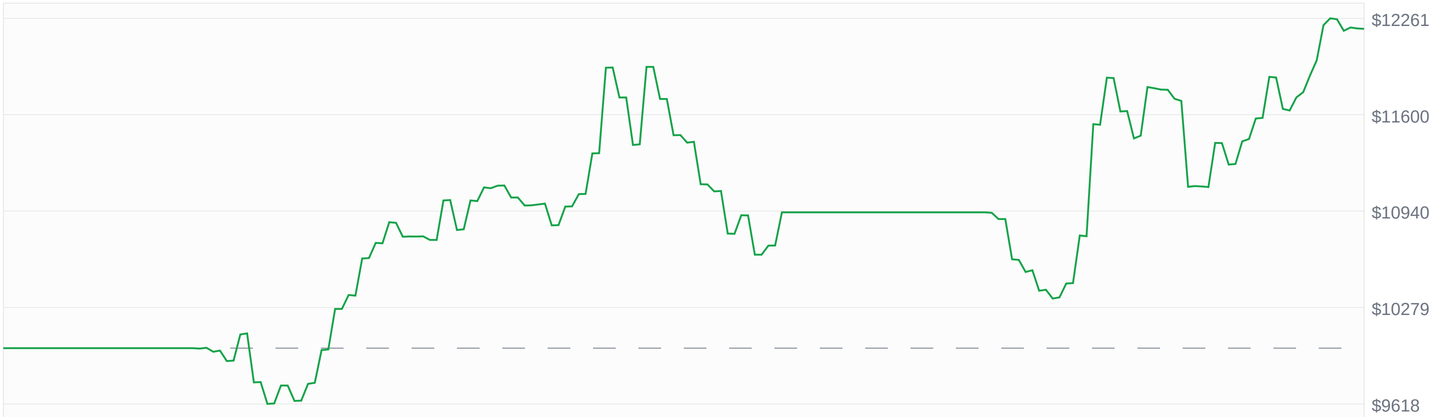
BACKTEST REPORT

Backtest #53557 · SOLV · SOLV · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.85%	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 +21.85% ROI and a perfect 100% win rate, but the sample size of only two trades renders the Sharpe ratio of 1.36 statistically insignificant. The strategy's 12.95% maximum drawdown indicates high volatility exposure that the ATR-based breakout logic failed to mitigate effectively. Given the lack of robustness, the current results cannot reliably predict future performance or support capital allocation. I will expand the backtest window to at least 100 trades to validate whether the edge persists across different market regimes.

ADDITIONAL METRICS

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