



Backtest #44890 · IRWD · IRWD · GG9_ATR_Breakout (auto)

ROI

+9.85%

Sharpe

0.49

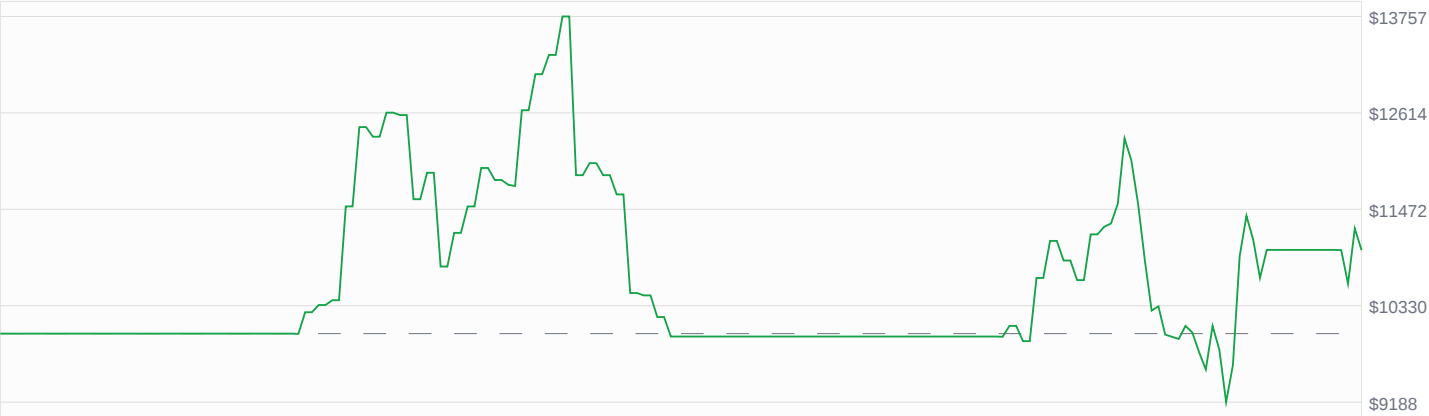
Win Rate

33.3%

Max Drawdown

-33.21%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a +9.85% ROI, but this result is statistically insignificant due to the extremely small sample of only three trades. The 33.3% win rate suggests the system relies on rare large gains, yet the 33.21% maximum drawdown indicates severe capital erosion during the testing period. A Sharpe ratio of 0.49 is suboptimal for institutional standards, reflecting high volatility relative to the returns achieved. These metrics lack the statistical power to confirm a genuine edge or predict future performance reliably. The immediate next step is to extend the backtest over a much longer historical window to accumulate a larger trade sample and validate the strategy's robustness.

ADDITIONAL METRICS

CAGR	9.85%
Sortino Ratio	0.37
Turnover	6.29x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10988.33