



Backtest #28805 · MGRC · MGRC · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+5.09%	0.45	75.0%	-10.05%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy captured a modest fifty-one percent return with a high win rate but suffered a severe ten percent drawdown. With only four trades, the Sharpe ratio of zero point four five lacks statistical significance and may reflect luck. The small sample size prevents reliable confidence in the risk-adjusted performance metrics. You must expand the dataset to reduce variance and verify if the edge persists under different market regimes.

ADDITIONAL METRICS

CAGR	5.09%
Sortino Ratio	0.25
Turnover	8.19x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$10512.27