



Backtest #45190 · CARE · CARE · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+33.62%	1.69	50.0%	-13.61%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The CARE EVO_WEBIDEA_v1591 backtest shows a 33.62% ROI with a 1.69 Sharpe, yet the 50% win rate and single-digit trade count reveal low statistical significance. A 13.61% drawdown on two trades suggests high volatility rather than a robust edge, making the results unreliable for live deployment. We must expand the sample size before drawing conclusions, as current noise likely masks true strategy performance. Next, run a longer backtest on CARE with the same parameters to validate consistency over time.

ADDITIONAL METRICS

CAGR	33.62%
Sortino Ratio	1.48
Turnover	4.33x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$13365.72