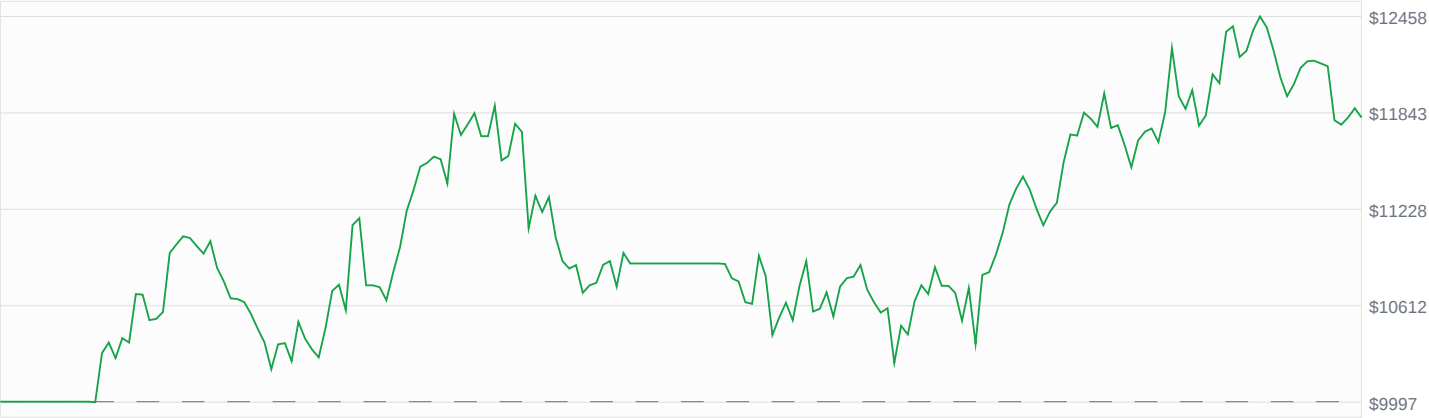




Backtest #43889 · CCNE · CCNE · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.10%	1.03	100.0%	-13.17%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The CCNE EVO_WEBIDEA_v1591 backtest shows a misleading 100% win rate driven by only two trades, creating a statistically insignificant sample that fails to reflect true edge or robustness. While the 18.10% ROI and 1.03 Sharpe ratio suggest potential profitability, the 13.17% max drawdown indicates substantial vulnerability to adverse price action that a small trade count cannot capture. This result lacks statistical confidence and likely overfits historical noise rather than capturing a sustainable market mechanism. We must reject this strategy for live deployment until it generates a minimum of fifty trades across multiple market regimes. The immediate next step is to expand the backtest window and re-run the simulation to validate

ADDITIONAL METRICS

CAGR	18.10%
Sortino Ratio	1.00
Turnover	4.36x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11813.20