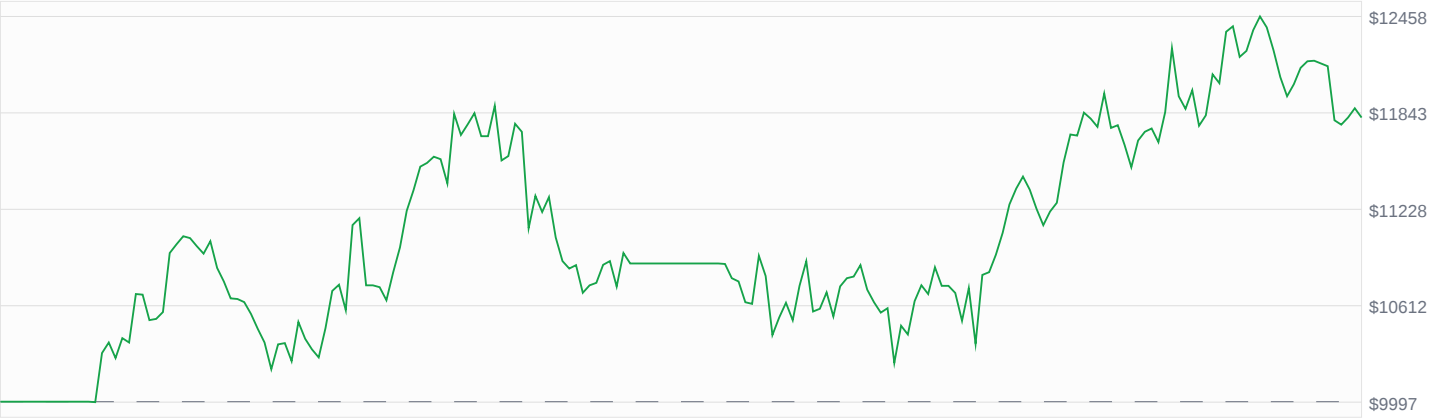




Backtest #43891 · CCNE · CCNE · EVO_WEBIDEA_v1591 (auto)

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 +18.10% ROI and perfect win rate are statistically meaningless due to a sample size of only two trades. A Sharpe ratio of 1.03 is unreliable with such a tiny dataset, as it lacks the variance needed for robust risk-adjusted return assessment. The 13.17% max drawdown indicates significant volatility exposure that the small sample fails to contextualize properly. This backtest proves nothing about long-term strategy viability or risk management efficacy. Run a minimum of 100+ trades across multiple market regimes to establish statistical significance before considering deployment.

ADDITIONAL METRICS

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