



Backtest #43892 · 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 +18.10% gain with a 100% win rate, but the sample size of only two trades makes these results statistically insignificant and prone to overfitting. A Sharpe ratio of 1.03 suggests acceptable risk-adjusted returns, yet the 13.17% maximum drawdown indicates substantial volatility exposure that was not captured by the limited data. The perfect win rate likely reflects a lack of realistic market noise rather than robust strategy superiority. To validate the approach, expand the test with a larger historical window and different market regimes to assess true reliability before deployment. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

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