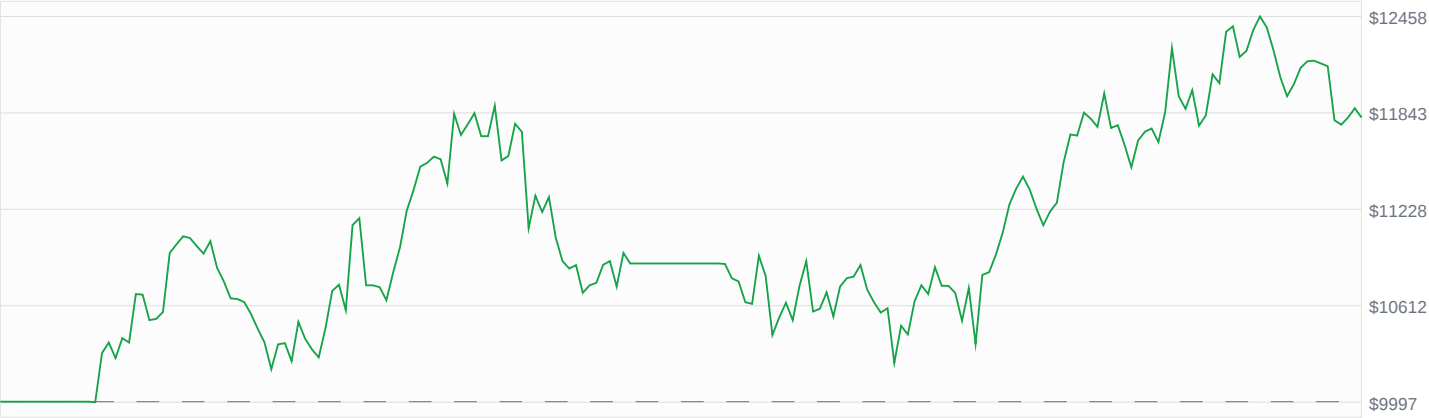




Backtest #43894 · CCNE · CCNE · EVO_WEBIDEA_v1591 (auto)

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 100 percent win rate and 18.10 percent ROI on CCNE appear impressive but are statistically meaningless with only two trades, as the sample size is far too small to establish reliability. A Sharpe ratio of 1.03 suggests decent risk adjusted returns, yet the 13.17 percent max drawdown indicates significant volatility that could erode capital quickly in live markets. The primary flaw is the lack of statistical confidence, since two data points cannot validate the strategy edge or distinguish skill from luck. To improve rigor, extend the backtest to include at least fifty trades across varying market regimes to confirm robustness.

ADDITIONAL METRICS

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