



Backtest #51612 · IOSP · IOSP · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.83%	1.30	100.0%	-5.72%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v1591 strategy on IOSP achieved a perfect 100% win rate with a 13.83% ROI, yet the sample size of only two trades renders statistical confidence negligible. A 100% success rate with minimal trades is often a sign of overfitting rather than robust predictive power, making the 1.30 Sharpe ratio unreliable for live deployment. The 5.72% drawdown remains shallow but indicates a lack of stress testing against volatile market regimes. We must expand the backtest window or adjust parameters to validate if this edge persists across broader historical data before considering live execution.

ADDITIONAL METRICS

CAGR	13.83%
Sortino Ratio	1.40
Turnover	4.19x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$11386.19