



Backtest #53967 · MVBF · MVBF · EVO_WEBIDEA_v1591 (auto)

ROI

+7.22%

Sharpe

0.62

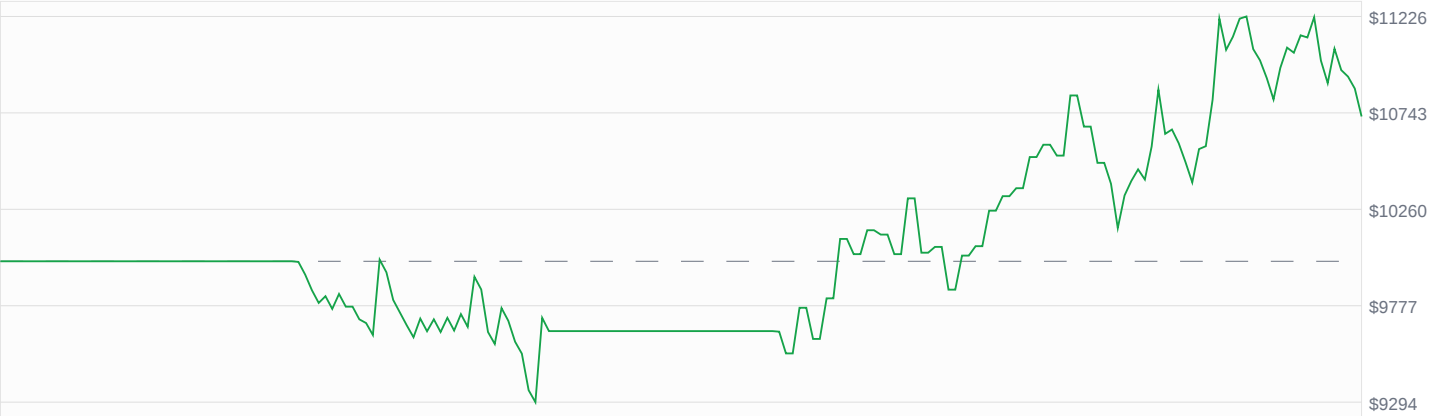
Win Rate

50.0%

Max Drawdown

-6.36%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The MVBF backtest shows a 7.22% return with a 50% win rate, but the statistical significance is negligible due to only two trades. A Sharpe ratio of 0.62 indicates marginal risk-adjusted performance, while the 6.36% drawdown suggests vulnerability to market volatility. The strategy lacks the volume needed to confirm robustness, making current results unreliable for live deployment. I recommend expanding the simulation window or adjusting entry parameters to generate sufficient trade samples before committing capital. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	7.22%
Sortino Ratio	0.64
Turnover	4.00x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10725.37