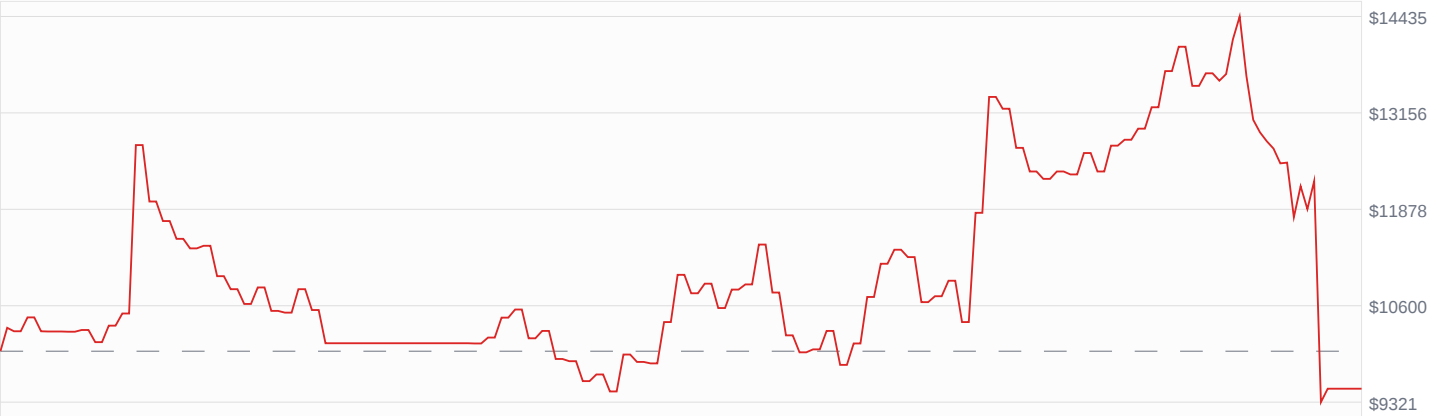




Backtest #4447 · ZVRA · ZVRA · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-5.00%	0.14	33.3%	-35.42%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The ZVRA backtest yields a negative ROI of -5.00% with a negligible Sharpe ratio of 0.14, indicating pure noise rather than alpha. A 33.3% win rate across only three trades provides zero statistical confidence, making the results meaningless for deployment. The severe 35.42% drawdown further invalidates the strategy's risk-adjusted performance. Increasing the sample size to at least one hundred trades is mandatory to validate any edge.

ADDITIONAL METRICS

CAGR	-5.00%
Sortino Ratio	0.13
Turnover	6.02x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$9499.63