**Walk forward Analysis on 700+ stock in IDX**

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# Summary results

|  |  |
| --- | --- |
| **MetricsName** | **PortfolioMetrics** |
| TotalReturn | 9.1 |
| Sharpe ratio | 4.9 |
| MaxDrawdown | 22.4% |
| Volatility | 2.7% |
| AverageDailyRet | 0.8% |
| MinDailyRet | (5.8%) |
| MaxDailyRet | 10.0% |
| totalBuyCost | 5,846.0 |
| totalSellCost | 9,729.1 |
| totalBuySellCost | 15,575.1 |
| totalSlippageCost | (64,266.3) |

# Plot of portfolio return and daily signal

Engineering drawing

Description automatically generated with low confidence

# Histogram of Portfolio Daily Return

Chart, histogram

Description automatically generated

# Plot of Cumulative Return with Each Symbol Group Portfolio

Diagram, engineering drawing

Description automatically generated

Plot of daily signal with Each Symbol Group Portfolio

A picture containing text, whiteboard

Description automatically generated