LATINOS TRADING

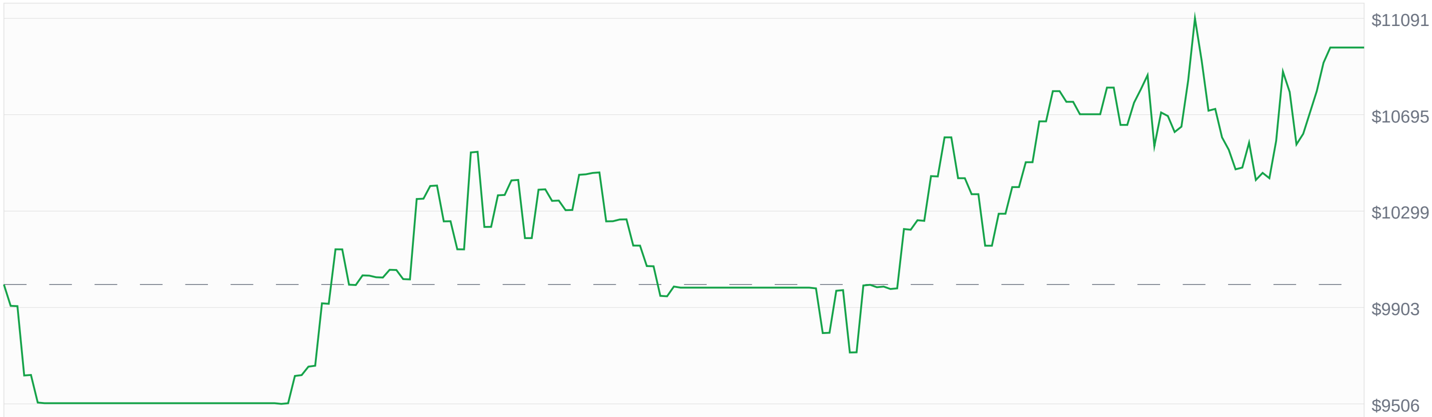
BACKTEST REPORT

Backtest #35243 · VLY · VLY · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.71%	0.84	66.7%	-7.44%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The backtest for VLY using the auto-generated strategy achieved an ROI of 9.71% with a Sharpe ratio of 0.84, indicating a modest performance. The 66.7% win rate and a max drawdown of 7.44% suggest the strategy is reasonably efficient. However, with only three trades, the sample size is small, and the statistical confidence could benefit from more data. A concrete next step would be to run a longer simulation or test the strategy on a broader range of assets to confirm its reliability.

ADDITIONAL METRICS

CAGR	**9.71%**
Sortino Ratio	**0.73**
Turnover	**6.00x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10970.88**

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