LATINOS TRADING

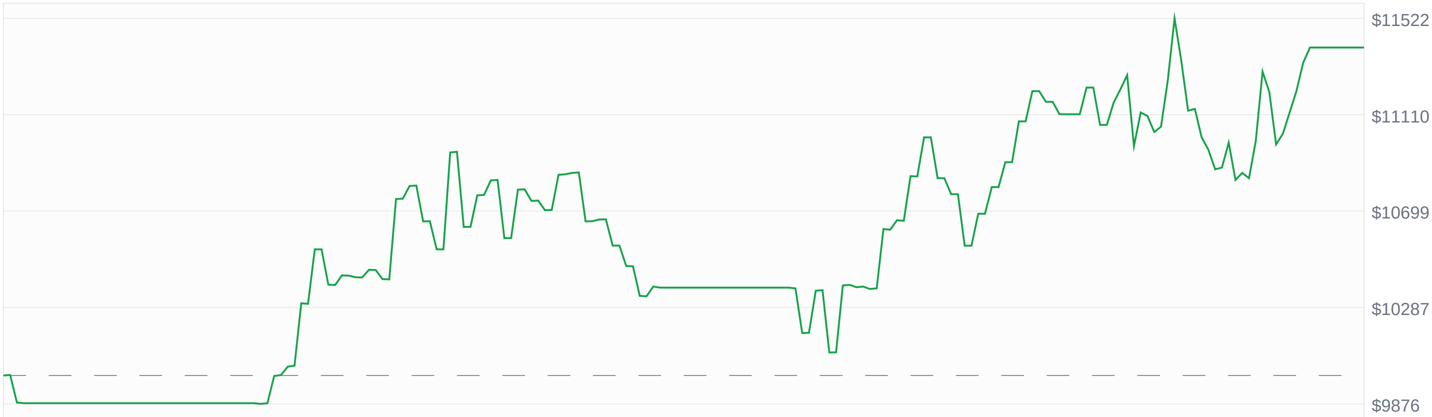
BACKTEST REPORT

Backtest #39368 · VLY · VLY · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.97%	1.18	66.7%	-7.44%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The VLY Stochastic Oversold strategy showed modest profitability with a +13.97% ROI, yet the statistical validity is critically weak given only three trades occurred. A Sharpe ratio of 1.18 suggests reasonable risk-adjusted returns on paper, but the 66.7% win rate is meaningless without a larger sample size to confirm edge. The maximum drawdown of 7.44% indicates limited downside risk per trade, but such a small dataset creates a high probability that the observed performance is due to random noise rather than a robust alpha. To validate if this setup is truly exploitable or merely a lucky coincidence, you must run an out-of-sample backtest with adjusted entry parameters on a broader historical timeframe.

ADDITIONAL METRICS

CAGR	**13.97%**
Sortino Ratio	**1.03**
Turnover	**6.19x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11397.02**

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