LATINOS TRADING

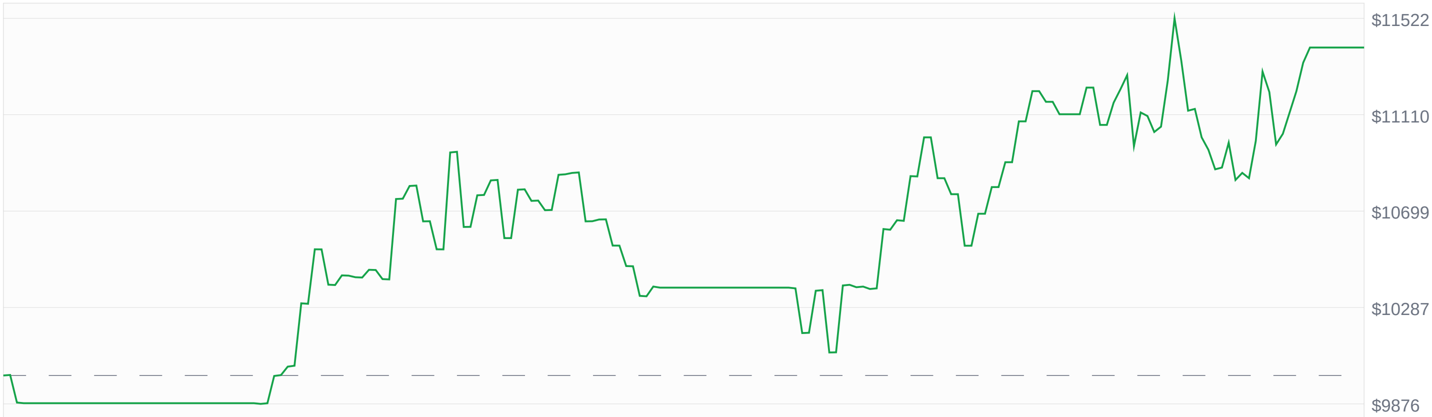
BACKTEST REPORT

Backtest #45914 · 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 +13.97% ROI and 1.18 Sharpe ratio suggest positive momentum, but the 66.7% win rate rests on only three trades, rendering the statistical confidence negligible. While the 7.44% max drawdown is manageable, such a small sample size cannot validate the Stochastic Oversold strategy's robustness or risk-adjusted performance. This backtest lacks sufficient data to distinguish genuine alpha from random variance or lucky timing. Expand the historical window to at least fifty trades to establish statistical significance before deploying capital.

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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