LATINOS TRADING

BACKTEST REPORT

Backtest #52532 · 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 backtest shows a +13.97% ROI with a 66.7% win rate, yet statistical significance is weak given only three trades. While the 1.18 Sharpe ratio suggests acceptable risk-adjusted returns, a 7.44% maximum drawdown indicates high sensitivity to short-term volatility. The sample size is too small to confirm strategy robustness or rule out survivorship bias in the selected entries. We must execute a walk-forward analysis on a larger dataset before considering live deployment.

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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