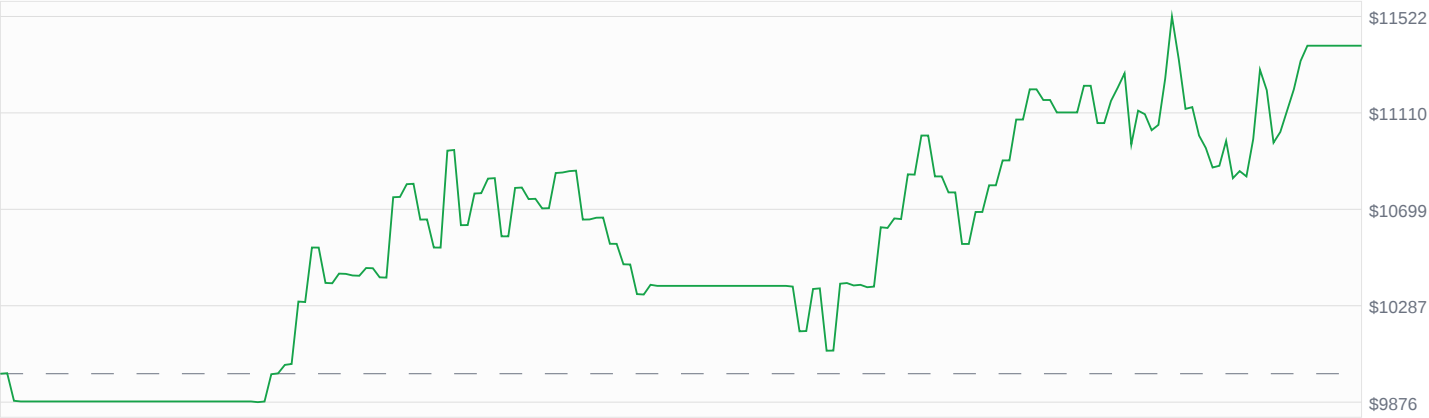




Backtest #52532 · VLY · VLY · GG5_Stochastic_Oversold (auto)

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

EQUITY CURVE202 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