LATINOS TRADING

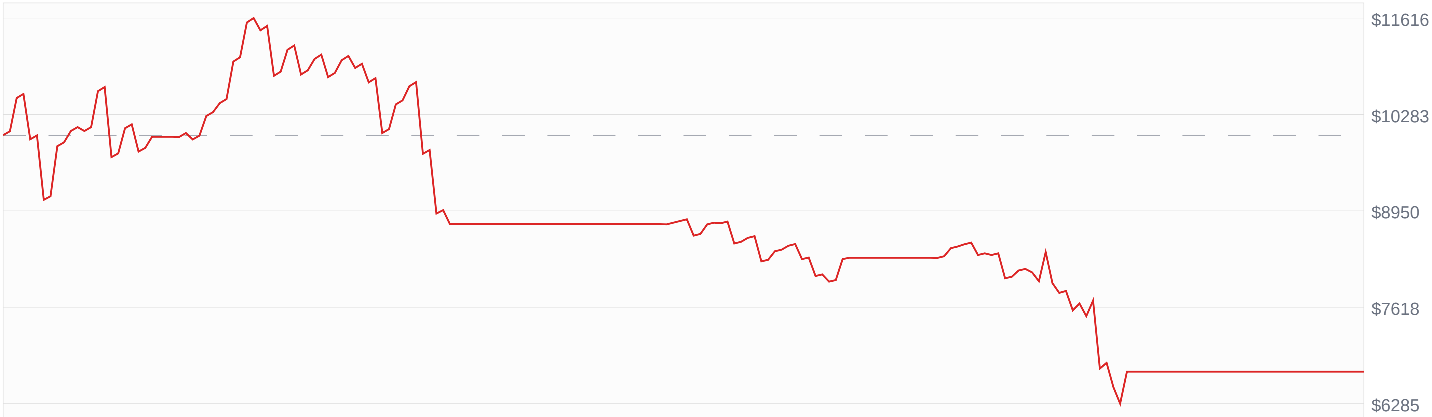
BACKTEST REPORT

Backtest #37312 · VOXR · GG5_Stochastic_Oversold

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The GG5_Stochastic_Oversold strategy failed catastrophically on VOXR with a -32.73% loss and a 0% win rate across only four trades, indicating severe overfitting or a regime change invalidating the oversold premise. Such a minimal sample size renders statistical significance impossible, while the -1.13 Sharpe ratio and 45.89% drawdown expose critical flaws in stop-loss logic or entry timing. The strategy consistently entered positions during continued downtrends, confirming the stochastic oscillator generated premature buy signals without sufficient trend confirmation. Immediate next steps involve re-running the backtest with a 20-period SMA trend filter to avoid counter-trend entries and expanding the lookback period for more robust

ADDITIONAL METRICS

CAGR	**-32.73%**
Sortino Ratio	**-0.58**
Turnover	**7.08x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$6727.47**