



Backtest #38118 · VOXR · GG5_Stochastic_Oversold

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

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG5_Stochastic_Oversold strategy on VOXR failed catastrophically, generating zero winning trades and suffering a 45.89% maximum drawdown within a sample of only four attempts. A Sharpe ratio of negative 1.13 confirms the severe lack of risk-adjusted returns, indicating the stochastic oversold condition is not a reliable entry signal for this asset's current volatility. Given the extremely low trade count, these metrics lack statistical significance and could easily be an anomaly rather than a systemic flaw. Before discarding the strategy, conduct a broader backtest across multiple market regimes to determine if the failure is specific to VOXR or a general parameter mismatch.

ADDITIONAL METRICS

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