LATINOS TRADING

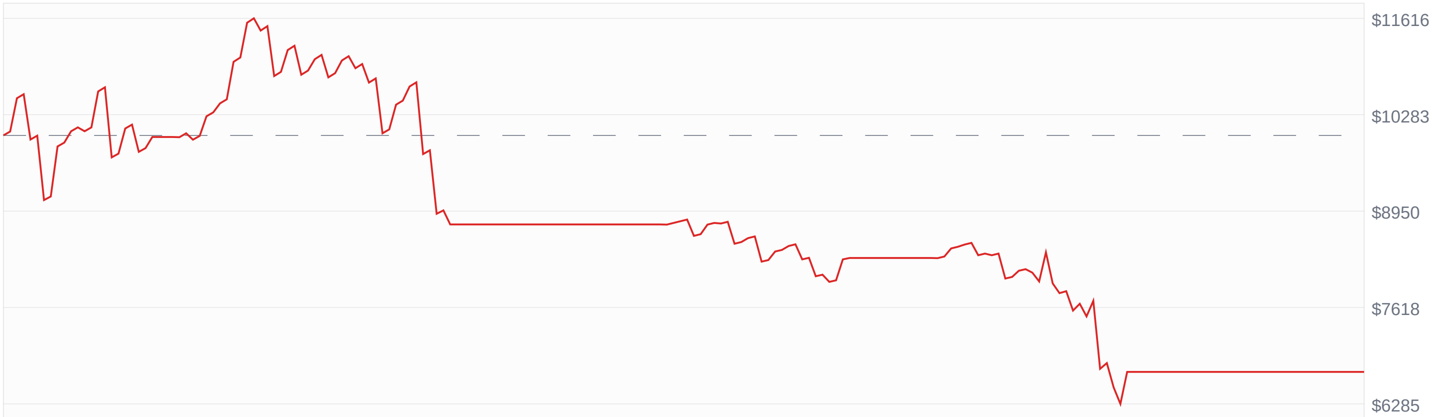
BACKTEST REPORT

Backtest #45662 · 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

This backtest for VOXR using the GG5_Stochastic_Oversold strategy is a catastrophic failure, marked by a -32.73% ROI and a 0.0% win rate. The strategy captured no profit across just four trades, resulting in a -1.13 Sharpe ratio and a severe 45.89% max drawdown that eroded capital to $6,727.47. With only four data points, the sample size is statistically negligible, meaning these results reflect pure noise rather than any genuine edge or structural validity. The core issue is that the stochastic oversold signal failed to identify valid reversals in this asset during the test period. The immediate next step is to discard this configuration and re-engineer the signal logic with stricter trend filters or a different indicator set before considering any

ADDITIONAL METRICS

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