



Backtest #56629 · VOXR · GG5_Stochastic_Oversold

ROI	Sharpe	Win Rate	Max Drawdown
-2.01%	-0.05	33.3%	-11.32%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG5_Stochastic_Oversold backtest on VOXR failed, delivering a negative ROI of -2.01% and a Sharpe ratio of -0.05 due to only three executed trades. Such a small sample size renders the 33.3% win rate and 11.32% drawdown statistically insignificant and prone to high variance. The strategy appears ineffective for this specific asset, likely triggering false signals during low volatility. Future iterations should incorporate volume filters or require a higher threshold for stochastic crossovers. A re-run with a longer lookback period or a different asset class is the necessary next step to validate robustness.

ADDITIONAL METRICS

CAGR	-2.01%
Sortino Ratio	-0.02
Turnover	5.70x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$9801.86