



Backtest #45169 · DNOW · DNOW · GG5_Stochastic_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-12.79%	-0.31	40.0%	-36.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG5 Stochastic Oversold strategy on DNOW failed to capture any alpha, delivering a negative ROI of -12.79% with a Sharpe ratio of -0.31. With only five trades, the sample size is too small to draw statistically significant conclusions, and the 40% win rate indicates a lack of directional edge. The maximum drawdown of 36.78% reveals excessive volatility risk, suggesting the entry logic triggers too frequently during choppy market conditions. The next step is to widen the stochastic threshold to avoid false signals or reduce position sizing to mitigate drawdown.

ADDITIONAL METRICS

CAGR	-12.79%
Sortino Ratio	-0.20
Turnover	9.06x
Total Trades	5
Initial Capital	\$10000.00
Final Capital	\$8723.46