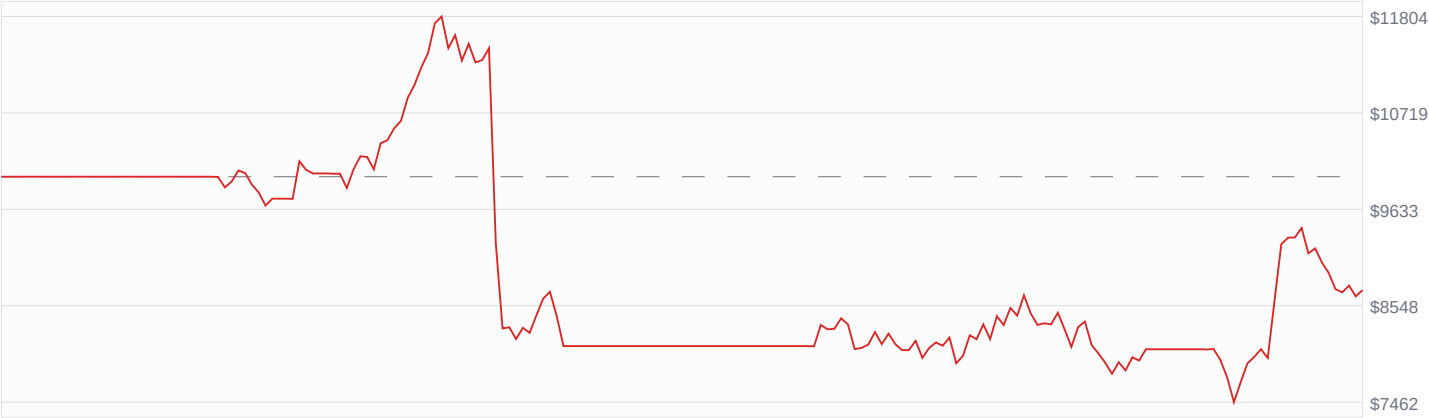




Backtest #45171 · DNOW · DNOW · GG5_Stochastic_Oversold (auto)

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 DNOW GG5 Stochastic Oversold strategy failed to generate alpha, posting a negative ROI of -12.79% and a Sharpe ratio of -0.31. With only five total trades, the 40.0% win rate lacks statistical significance to confirm any predictive edge. The severe 36.78% maximum drawdown indicates poor risk management during adverse price action. The final capital of \$8,723.46 reflects a significant erosion of principal. Next, expand the historical testing window to at least fifty trades to establish a statistically valid baseline before considering any live deployment.

ADDITIONAL METRICS

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