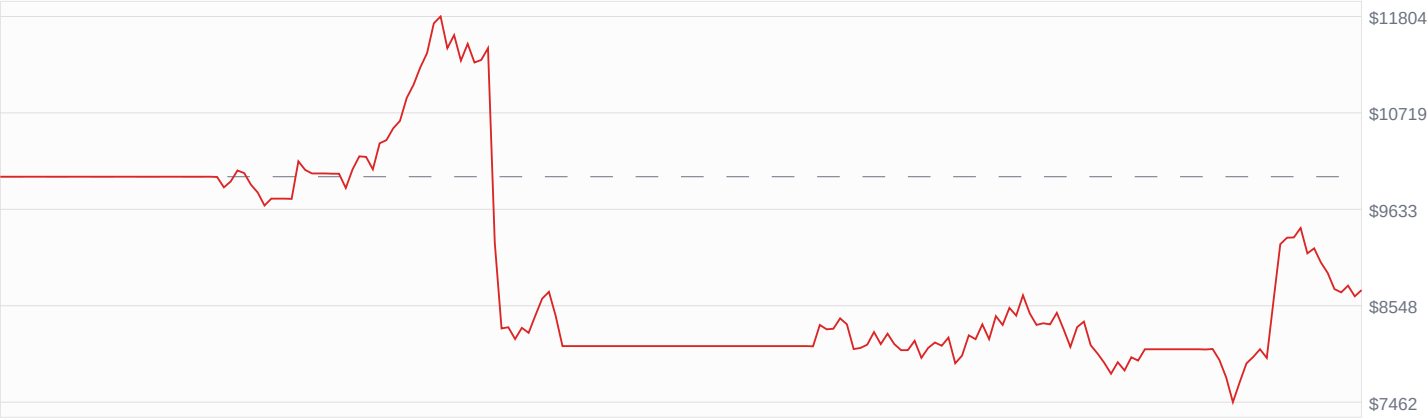




Backtest #55882 · DNOW · DNOW · GG5_Stochastic_Oversold (auto)

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 backtest failed, delivering a 12.79% loss with a negative Sharpe ratio of 0.31. Extremely low statistical confidence arises from a mere five trades, rendering the 40% win rate and 36.78% drawdown unreliable indicators of long-term performance. The strategy likely entered too early during a sustained downtrend, triggering stop-losses before any reversal occurred. Immediate next steps include widening entry filters to confirm trend exhaustion and increasing the sample size through a longer historical lookback period.

ADDITIONAL METRICS

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