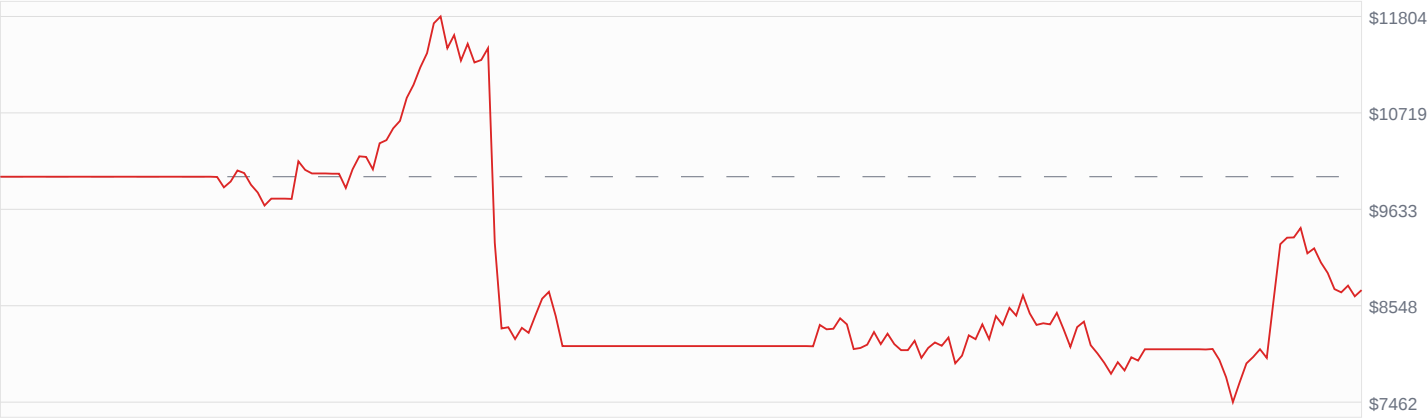




Backtest #55882 · DNOW · DNOW · GG5\_Stochastic\_Oversold (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| 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  |