



Backtest #40294 · ARB/USD · ARB/USD · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-13.53%	-0.60	0.0%	-35.11%

EQUITY CURVE119 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG7 Williams Oversold strategy on ARB/USD failed catastrophically, registering a -13.53% return and zero winning trades. With only two executions, the statistical signal is meaningless and the -35.11% drawdown reflects a complete lack of robustness. The negative Sharpe ratio of -0.60 confirms that losses dominated the sample period without any protective efficacy. This approach cannot be deployed live until the filter logic is re-engineered to avoid such extreme exposure. The immediate next step is to run a new backtest with tighter entry criteria or a different oscillator to validate viability.

ADDITIONAL METRICS

CAGR	-19.49%
Sortino Ratio	-0.50
Turnover	5.56x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$8649.58