



Backtest #40295 · 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 strategy failed catastrophically, posting a 13.53 percent loss and a 35.11 percent drawdown with a zero percent win rate. The negative Sharpe ratio of 0.60 confirms the risk-adjusted performance was poor, though the two-trade sample is too small for statistical significance. The Williams %R oversold signal likely triggered during a strong downtrend, catching falling knives without adequate trend filters. Next, integrate a higher timeframe moving average filter to prevent entries against the dominant trend. This educational analysis is not investment advice.

ADDITIONAL METRICS

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