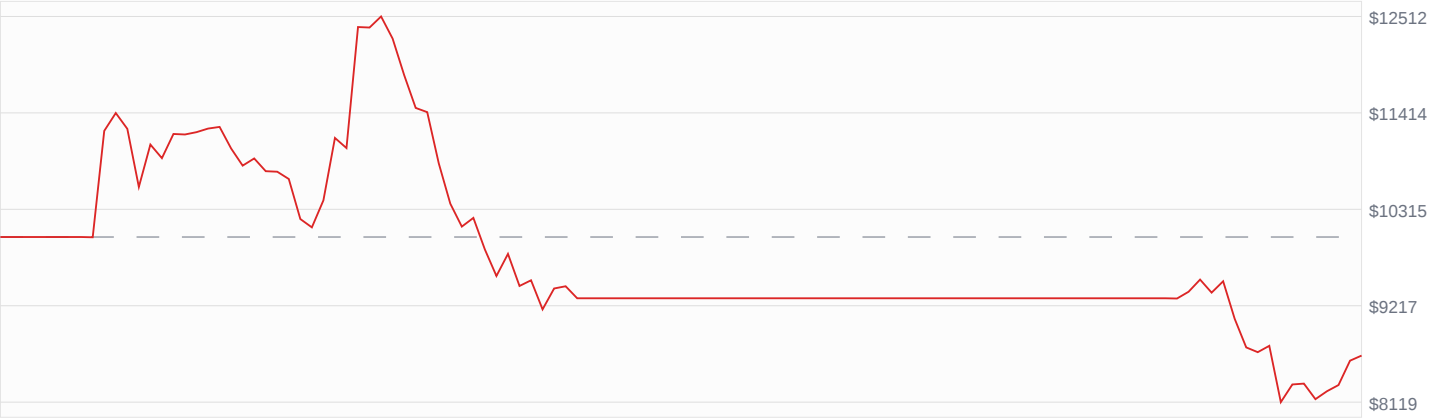




Backtest #40298 · ARB/USD · ARB/USD · GG7_Williams_Oversold (auto)

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 ARB/USD backtest for the Williams %R oversold strategy performed poorly with a -13.53% ROI and a 0% win rate. With only two trades, the statistical sample is insufficient to draw reliable conclusions about the strategy's efficacy. The maximum drawdown of 35.11% indicates high risk exposure relative to the minimal data points observed. Expanding the backtest period or filtering trades based on volume is necessary to validate signal reliability. This analysis serves educational purposes and does not constitute financial advice.

ADDITIONAL METRICS

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