



Backtest #41142 · GRT/USD · GRT/USD · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-20.18%	-0.95	0.0%	-24.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for GRT/USD shows a severe -20.18% ROI with a negative Sharpe ratio of -0.95. The strategy failed to capture any upside, resulting in a 0.0% win rate and a maximum drawdown of 24.83%. With only two total trades executed, the sample size is statistically insignificant and offers no reliable confidence in the model. The Williams Oversold signal likely triggered during a sustained downtrend without proper trend filters. The immediate next step is to increase the historical data window to at least one hundred trades and incorporate a higher-timeframe trend filter to prevent counter-trend entries.

ADDITIONAL METRICS

CAGR	-20.18%
Sortino Ratio	-0.41
Turnover	3.59x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$7982.47