



Backtest #50506 · 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, recording zero wins and a 35% drawdown on just two trades. Statistical confidence is non-existent given the sample size, rendering the Sharpe ratio of -0.60 and -13.5% ROI meaningless noise rather than a robust trend signal. The strategy likely entered long positions during a violent liquidity sweep before the market reversed sharply against the long bias. The immediate next step is to reject this auto-generated signal logic and manually backtest the indicator with strict volume filters and a minimum of 100 trades.

ADDITIONAL METRICS

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