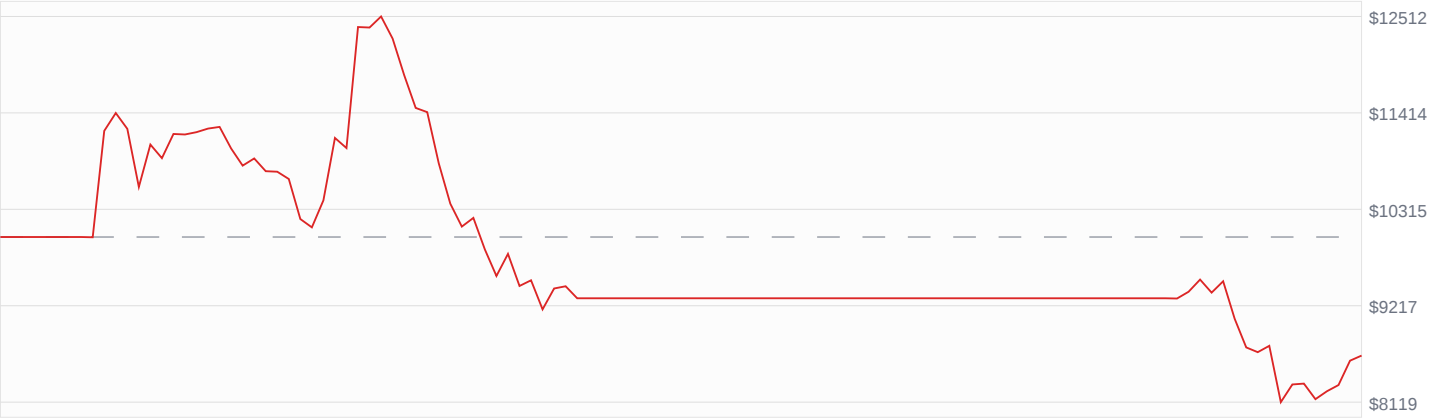




Backtest #50506 · ARB/USD · ARB/USD · GG7\_Williams\_Oversold (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| 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  |