



Backtest #53713 · XRP/USD · XRP/USD · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-31.43%	-2.54	0.0%	-31.43%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG7 Williams Oversold strategy on XRP/USD failed catastrophically, generating zero wins and a -31.43% drawdown across only three trades. Such a minimal sample size renders the negative Sharpe ratio statistically insignificant and offers no reliable signal of future underperformance. The algorithm likely entered exclusively during high volatility or failed to filter out false breakouts in a trending market. A concrete next step is to widen entry filters to require a 20-period SMA crossover before triggering long positions to avoid catching falling knives. This analysis remains educational and does not constitute financial advice for live trading.

ADDITIONAL METRICS

CAGR	-31.43%
Sortino Ratio	-1.33
Turnover	4.81x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$6857.24