



Backtest #53966 · XTZ/USD · XTZ/USD · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-34.76%	-1.40	0.0%	-39.09%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG7 Williams Oversold strategy on XTZ/USD failed completely, registering a -34.76% return with zero winning trades and a severe 39.09% drawdown across only three executions. This statistical outcome lacks any meaningful confidence interval due to the tiny sample size, rendering the negative Sharpe ratio of -1.40 an unreliable indicator of persistent underperformance rather than a random anomaly. The strategy likely captured a false oversold signal during a broader downtrend, causing immediate liquidation without any price reversal support. The immediate next step is to exclude this symbol from the current parameter set or require a minimum of 50 trades before evaluating the strategy for deployment.

ADDITIONAL METRICS

CAGR	-34.76%
Sortino Ratio	-0.69
Turnover	4.44x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$6524.13