



Backtest #7563 · 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

XRP/USD Williams Overbought/Oversold strategy resulted in a -31.43% ROI with a -2.54 Sharpe ratio, indicating severe underperformance against risk. A 0.0% win rate across only 3 trades reflects catastrophic execution failure with negligible statistical confidence due to the tiny sample size. The max drawdown matching the ROI suggests consistent, unmitigated losses without any profitable trades to offset the downside risk. This strategy is fundamentally broken and must be abandoned immediately. Next step: Re-engineer signal logic with stricter entry filters and validate using a larger historical dataset before re-simulation.

ADDITIONAL METRICS

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