



Backtest #9214 · 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 strategy exhibits a catastrophic failure pattern: a 0.0% win rate across only three trades indicates the Williams %O entry logic is structurally misaligned with XTZ's mean-reversion regime, and the sample size renders all metrics statistically meaningless. A Sharpe of -1.40 combined with a 39% drawdown on such a tiny N confirms the signal generates false oversold entries during sustained downtrends, compounding losses through inadequate trend filtering. This is not a statistical anomaly; it is a systematic flaw in signal logic that requires immediate architectural revision rather than parameter tuning.

ADDITIONAL METRICS

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