



Backtest #7545 · CRV/USD · CRV/USD · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-30.72%	-1.54	0.0%	-34.07%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The backtest for CRV/USD is a catastrophic failure, evidenced by a zero percent win rate across four trades and a thirty percent drawdown. The negative Sharpe ratio confirms the strategy generates consistent alpha erosion rather than market-beating returns. A sample size of four trades lacks statistical significance, rendering the results unreliable for any live deployment. This data suggests the Williams Oversold signals are either mistiming the entry or failing to filter out the prevailing downtrend. The immediate next step is to increase the sample size to at least fifty trades before considering any parameter adjustments.

ADDITIONAL METRICS

CAGR	-30.72%
Sortino Ratio	-0.83
Turnover	6.08x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$6929.82