



Backtest #7550 · 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 results are candid: the CRV/USD Williams %R oversold strategy failed catastrophically. A -30.72% ROI and -1.54 Sharpe ratio confirm that the asset's bearish regime overwhelmed the mean-reversion logic. Statistically, four trades provide zero confidence; a 0% win rate suggests the entry triggers consistently preceded further downside rather than reversals. The 34% drawdown further indicates that the model lacked adequate downside protection during the decline. A concrete next step is to reject this signal set entirely and retest with a trend-following framework suited to CRV's prevailing liquidity conditions.

ADDITIONAL METRICS

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