



Backtest #7551 · 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 CRV/USD Williams Oversold strategy collapsed with a 30.72% loss and zero wins across just four trades, making the Sharpe ratio of -1.54 statistically meaningless due to severe under-sampling. The 34% drawdown reveals that averaging down into a downtrend amplified losses rather than capturing reversals. This sample size cannot validate any mean-reversion premise, rendering the results essentially noise. The immediate next step is to expand the backtest window to capture at least 100 trades or abandon the strategy entirely.

ADDITIONAL METRICS

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