



Backtest #43994 · YFI/USD · YFI/USD · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-15.87%	-1.02	0.0%	-21.13%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy failed decisively, posting a negative ROI of -15.87% and a Sharpe ratio of -1.02. A win rate of 0.0% indicates the Williams Oversold signals generated pure noise rather than value in this asset. With only three trades, the sample size is statistically insignificant, rendering the drawdown and return metrics unreliable for long-term inference. The lack of positive exits suggests the entry logic is fundamentally misaligned with current YFI volatility regimes. The immediate next step is to discard this configuration and re-optimize the oversold thresholds against a broader historical dataset.

ADDITIONAL METRICS

CAGR	-15.87%
Sortino Ratio	-0.60
Turnover	5.48x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$8415.19