



Backtest #23027 · 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 YFI/USD Williams %R strategy yielded zero wins and negative returns, confirming total signal failure on this volatile asset. A win rate of 0% across only three trades offers no statistical confidence, rendering the results noise rather than actionable data. The substantial 21% drawdown highlights severe risk exposure without any compensatory alpha generation. This backtest is fundamentally broken and requires immediate deprecation to prevent capital erosion. Next, refine the entry logic to include a trend filter to avoid counter-trend traps in ranging markets.

ADDITIONAL METRICS

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