



Backtest #43924 · CBAN · CBAN · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.86%	-0.15	50.0%	-8.25%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The negative two point eight six percent return and sub zero Sharpe ratio indicate the Williams %R oversold logic failed to capture alpha in CBAN. A fifty percent win rate across only four trades offers negligible statistical confidence, leaving the results indistinguishable from random noise. The eight percent drawdown further confirms the strategy lacks robust risk management or sufficient edge. The sample size is far too small to validate performance, rendering any conclusions premature. Next, expand the backtest period to at least two hundred trades to establish meaningful statistical significance before any further optimization.

ADDITIONAL METRICS

CAGR	-2.86%
Sortino Ratio	-0.08
Turnover	7.73x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$9717.12