



Backtest #43919 · 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 ROI of -2.86% and Sharpe ratio of -0.15 indicate the Williams %R oversold strategy failed to generate alpha for CBAN. A 50% win rate paired with an 8.25% max drawdown suggests poor risk-reward dynamics where losses outweighed gains. With only four total trades, the sample size is statistically insignificant, making any performance metrics unreliable for future projections. The lack of positive expectancy confirms the current parameters do not fit this asset's volatility profile. Re-optimizing the threshold levels or extending the backtest period to a minimum of one hundred trades is the necessary next step.

ADDITIONAL METRICS

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