



Backtest #54946 · 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 GG7 Williams Oversold strategy on CBAN failed to generate alpha, delivering a -2.86% return and a negative Sharpe ratio of -0.15 over a sample of only four trades. A 50% win rate and 8.25% maximum drawdown suggest the indicator lacks robustness in this specific market context and may be prone to whipsaws. Such a small sample size precludes any meaningful statistical confidence in the strategy's edge, rendering the results highly susceptible to noise. The next step is to expand the backtest window to capture different market regimes or adjust the entry parameters to filter out low-probability setups. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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