



Backtest #22915 · 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 CBAN Williams Oversold strategy lost 2.86% with a Sharpe of -0.15, indicating no edge beyond random noise despite a neutral 50% win rate. With only four trades, statistical confidence is negligible, rendering the 8.25% drawdown uninterpretable as structural risk. The negative Sharpe confirms the entry logic fails in the current regime, but the tiny sample precludes definitive conclusions about strategy viability. Expand the backtest window to 100+ trades to establish statistical significance before considering any adjustments.

ADDITIONAL METRICS

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