



Backtest #43923 · 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 filter on CBAN failed to capture a downtrend, resulting in a 2.86% loss over only four trades. The 50% win rate and negative Sharpe ratio of -0.15 indicate a lack of statistical significance given the extremely low sample size, rendering the strategy unprofitable in this regime. The 8.25% maximum drawdown suggests that short-term mean reversion logic is currently misaligned with CBAN's broader momentum dynamics. We must increase the backtesting window or add volume confirmation filters to validate whether this approach can generate alpha in the coming quarters.

ADDITIONAL METRICS

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