



Backtest #7691 · CVBF · CVBF · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.06%	1.03	66.7%	-5.77%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The Williams Oversold strategy for CVBF shows promise with a +15.06% ROI and 1.03 Sharpe ratio, yet the statistical confidence is critically undermined by a sample size of only three trades. While a 66.7% win rate and controlled 5.77% max drawdown look attractive, such a small n-value cannot reliably distinguish alpha from random noise. The results may simply reflect short-term mean reversion rather than a robust, repeatable edge. To validate this signal, you must backtest over a significantly longer period with thousands of trades to reduce variance and confirm statistical significance.

ADDITIONAL METRICS

CAGR	15.06%
Sortino Ratio	1.23
Turnover	6.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11509.26