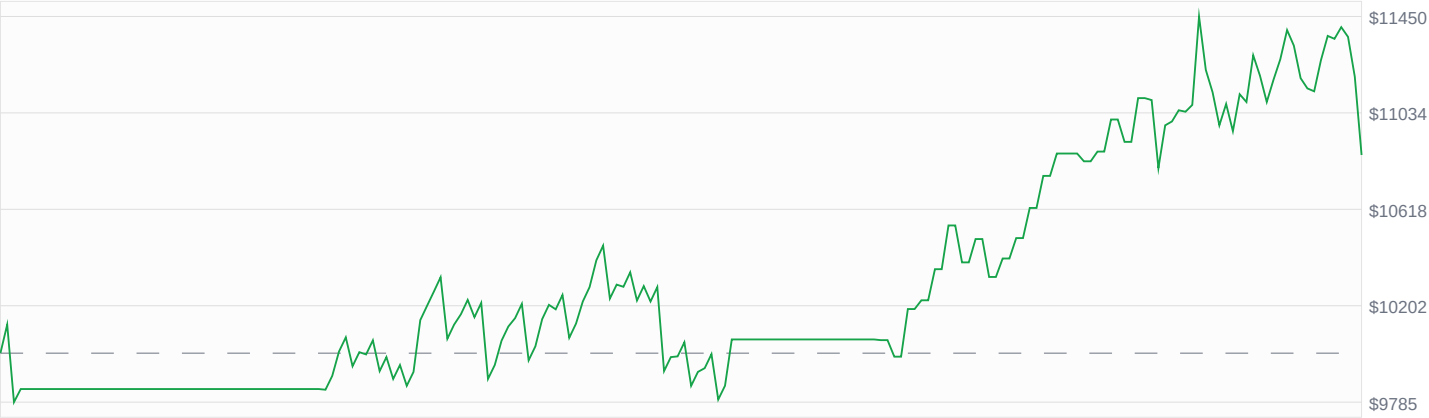




Backtest #34457 · ONB · ONB · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.49%	0.76	66.7%	-5.80%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The ONB backtest shows an 8.49% ROI with a 66.7% win rate, yet the 0.76 Sharpe ratio and 5.80% max drawdown reveal significant volatility relative to returns. The strategy's reliance on only three trades renders the statistics statistically insignificant and prone to overfitting on this specific sample. While the Williams %R oversold trigger successfully identified entry points, the low trade count prevents validating its robustness across different market regimes. We must expand the test parameters or apply walk-forward analysis to confirm whether this edge persists beyond this narrow dataset.

ADDITIONAL METRICS

CAGR	8.49%
Sortino Ratio	0.51
Turnover	6.07x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10852.45