



Backtest #48294 · ONB · ONB · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+9.98%	0.90	100.0%	-5.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG7 Williams Oversold strategy on ONB achieved a flawless 100% win rate and a positive 9.98% return, but the sample size of only two trades renders these statistics statistically insignificant and prone to overfitting. While the low maximum drawdown of 5.80% suggests contained risk per trade, the lack of diversity in outcomes prevents a reliable assessment of the strategy's robustness against adverse market conditions. The Sharpe ratio of 0.90 appears favorable only because the single loss was avoided, which is not a sustainable indicator of alpha generation without more data points. You must expand the backtest window or introduce noise filters to validate whether this performance is due to genuine market inefficiency or

ADDITIONAL METRICS

CAGR	9.98%
Sortino Ratio	0.63
Turnover	4.14x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11001.01