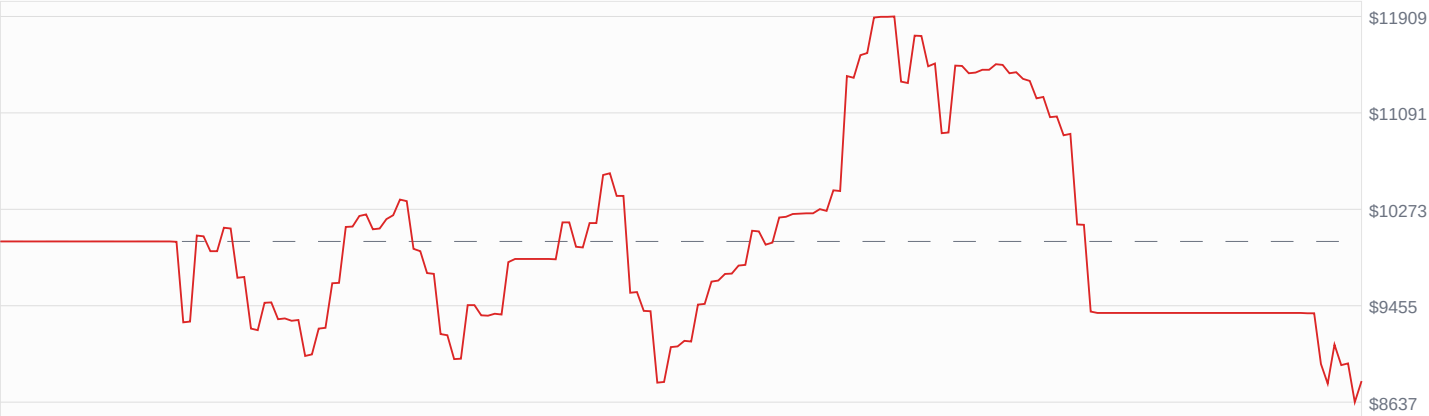




Backtest #44594 · MITK · MITK · GG7\_Williams\_Oversold (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| -11.87% | -0.31  | 0.0%     | -27.48%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The MITK Williams Oversold strategy failed to generate any positive returns, resulting in an 11.87 percent loss with a negative Sharpe ratio of 0.31. The complete absence of winning trades indicates that the oversold signal consistently triggered entries at local highs or during persistent downtrends without adequate recovery. With only three total trades, the sample size is statistically insignificant, meaning these results reflect noise rather than a robust edge. The 27.48 percent maximum drawdown further highlights severe capital erosion during the test period. The immediate next step is to expand the backtesting window to at least one hundred trades to determine if this signal has any structural merit before further optimization.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -11.87%    |
| Sortino Ratio   | -0.24      |
| Turnover        | 5.73x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$8815.47  |