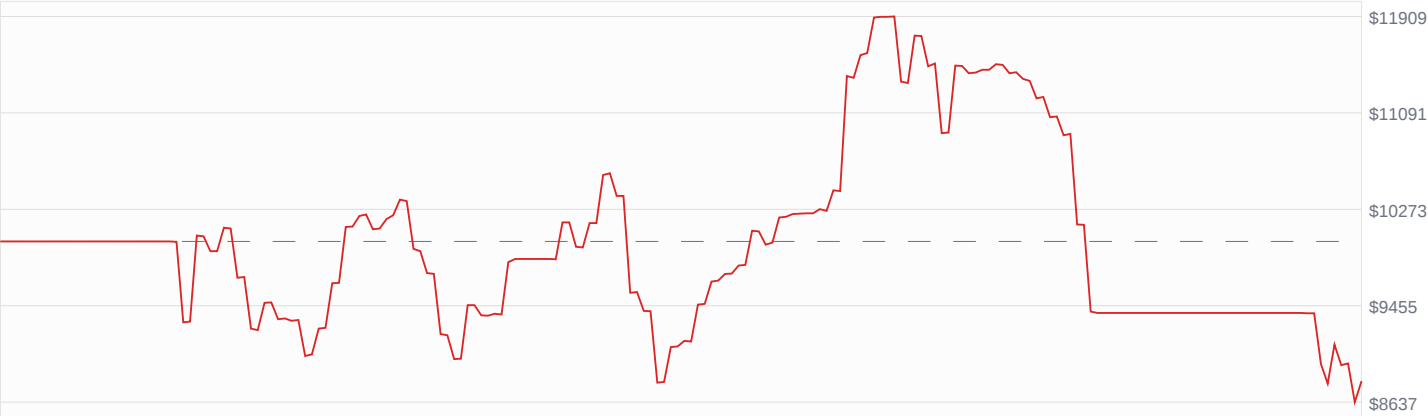




Backtest #55426 · MITK · MITK · GG7_Williams_Oversold (auto)

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 GG7 Williams Oversold strategy failed catastrophically with zero winning trades and a 27.48% drawdown, proving it cannot capture downside risk for this asset. With only three trades in the sample, the -11.87% ROI and negative Sharpe ratio indicate a statistically insignificant and highly unreliable signal generator. The strategy is effectively broken for MITK and requires immediate parameter adjustment or total abandonment. A rigorous retest with expanded timeframes and alternative oversold thresholds is the mandatory next step.

ADDITIONAL METRICS

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