LATINOS TRADING

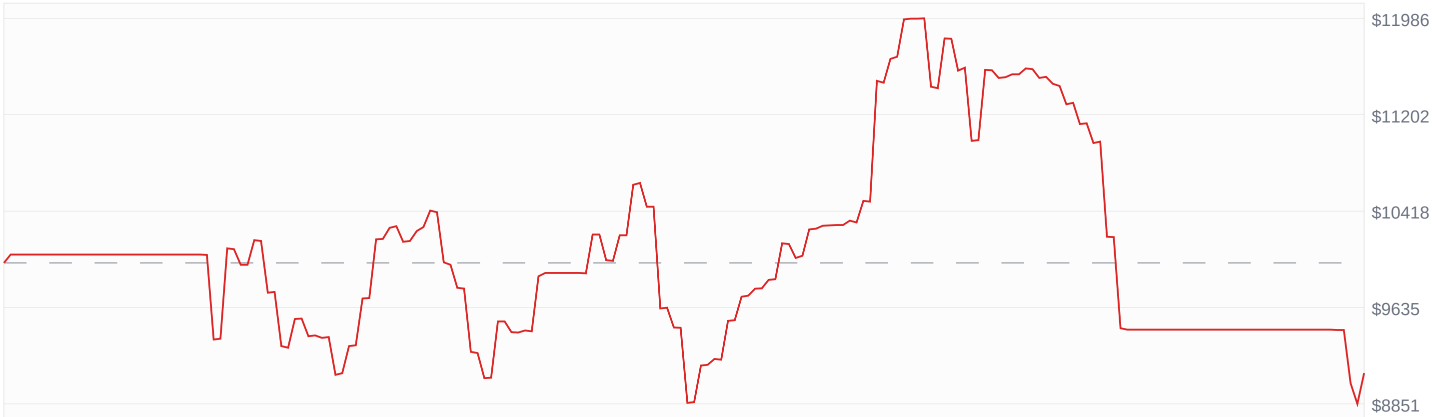
BACKTEST REPORT

Backtest #34565 · MITK · MITK · GG7_Williams_Oversold (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-9.01%	-0.20	25.0%	-26.16%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The MITK backtest reveals a non-viable strategy with negative returns and a 26% drawdown driven by only four trades, rendering statistical significance impossible. A 25% win rate and -0.20 Sharpe ratio indicate severe underperformance relative to the risk taken, suggesting the Williams %R threshold was too sensitive for this asset. Given the scant sample size, any conclusions are purely anecdotal and unreliable for institutional deployment. We must widen the parameter space or pivot to a different oscillator entirely before reconsidering this approach.

ADDITIONAL METRICS

CAGR	**-9.01%**
Sortino Ratio	**-0.15**
Turnover	**7.80x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$9101.43**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.