LATINOS TRADING

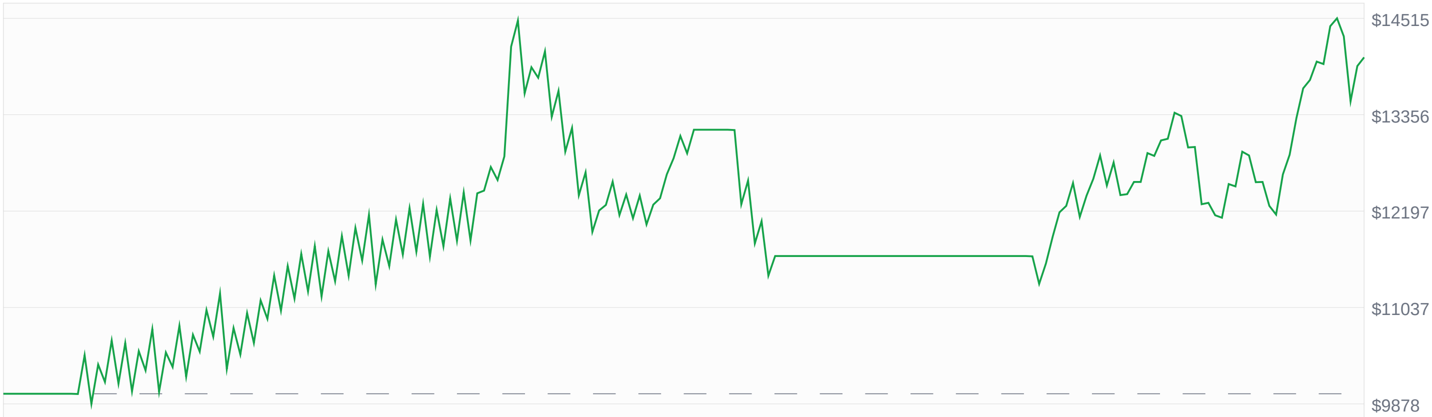
BACKTEST REPORT

Backtest #38123 · LPG · GG2_RSI_Overbought_Dumper

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The GG2_RSI_Overbought_Dumper strategy generated a +40.41% ROI with a 66.7% win rate, driven by three successful exits on LPG. However, the statistical significance is critically low due to only three total trades, rendering the 1.10 Sharpe ratio and 21.82% drawdown unreliable indicators of performance. The high profitability masks a severe lack of robustness, as the strategy has not yet proven its ability to withstand varied market regimes beyond a single uptrend. Immediate next steps involve expanding the sample size through walk-forward analysis on at least 200 historical candles to validate the RSI overbought threshold. Without further data, this backtest remains an anecdotal observation rather than a verified edge for institutional

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.90**
Turnover	**7.37x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14045.47**

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