

LATINOS TRADING

BACKTEST REPORT

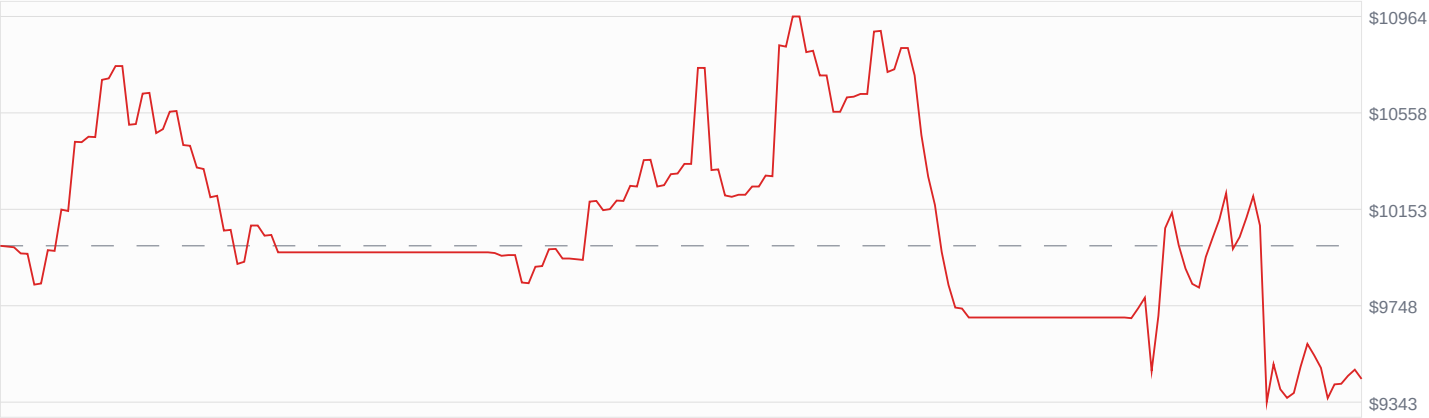


Backtest #50862 · RDN · GG10_VWAP_Dip_Buyer

ROI	Sharpe	Win Rate	Max Drawdown
-5.59%	-0.31	0.0%	-14.78%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG10_VWAP_Dip_Buyer strategy on RDN failed completely, recording zero winning trades and a negative Sharpe ratio due to severe drawdown. With only three trades executed, the statistical sample is too small to draw reliable conclusions about the strategy's long-term viability or edge. The execution logic likely misidentified genuine dips as false breaks, resulting in immediate losses without recovery. Before redeploying capital, we must stress-test the entry thresholds against higher volatility regimes to improve signal precision.

ADDITIONAL METRICS

CAGR	-5.59%
Sortino Ratio	-0.25
Turnover	5.88x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9440.84