LATINOS TRADING

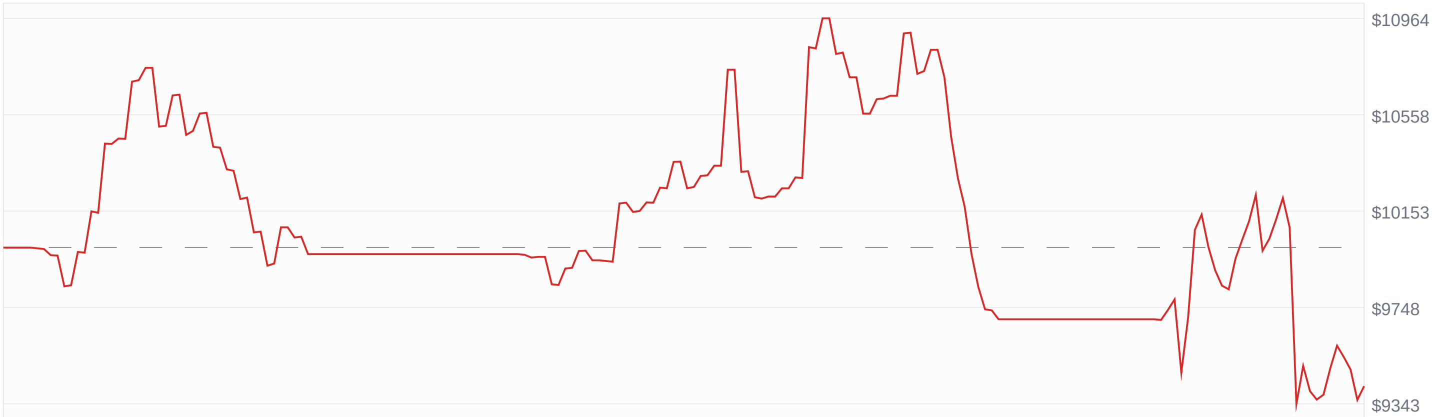
BACKTEST REPORT

Backtest #35929 · RDN · GG10_VWAP_Dip_Buyer

ROI	Sharpe	Win Rate	Max Drawdown
-5.85%	-0.33	0.0%	-14.78%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The GG10_VWAP_Dip_Buyer strategy generated zero winning trades and a negative Sharpe ratio of -0.33, indicating a statistically non-viable approach on the RDN sample. With only three executions and a 14.78% maximum drawdown, the sample size is insufficient to confirm a structural flaw rather than random noise. The failure to capture any VWAP dips suggests the entry logic or stop-loss placement was misaligned with RDN's specific volatility regime. A next step involves adjusting the dip threshold or filtering for higher liquidity periods before re-running a longer backtest.

ADDITIONAL METRICS

CAGR	-5.85%
Sortino Ratio	-0.26
Turnover	5.88x
Total Trades	3
Initial Capital	$10000.00
Final Capital	$9417.93

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