

LATINOS TRADING

BACKTEST REPORT



Backtest #37318 · 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 failed on RDN, yielding a negative five point five nine percent return and a zero percent win rate. With only three total trades, the sample size is statistically insignificant, making the negative zero point three one Sharpe ratio unreliable for long-term projection. The fourteen point seven eight percent maximum drawdown highlights severe downside risk without any offsetting gains. Next, expand the backtest window to at least one hundred trades to determine if the signal logic holds up under broader market conditions.

ADDITIONAL METRICS

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