LATINOS TRADING

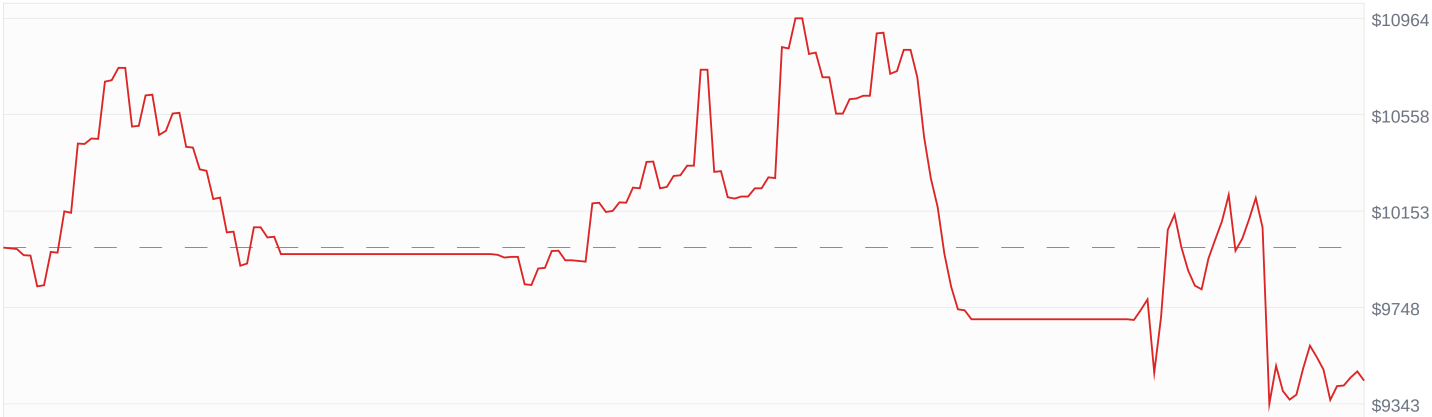
BACKTEST REPORT

Backtest #38124 · 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

This backtest for GG10_VWAP_Dip_Buyer on RDN failed catastrophically with a -5.59% ROI and zero winning trades, indicating a severe mismatch between the VWAP dip logic and current market structure. The statistical confidence is negligible given only three trades, which renders the -0.31 Sharpe ratio and 14.78% drawdown unreliable indicators of persistent strategy failure. While the loss was contained, the inability to secure a single profitable entry suggests the filter is too aggressive or misaligned with recent volatility. The next step is to re-run the simulation on a longer historical window to verify if this represents a temporary regime shift or a fundamental flaw in the entry parameters.

ADDITIONAL METRICS

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

Generated 2026-08-30T10:20:37Z · latinostrading.com