

LATINOS TRADING

BACKTEST REPORT



Backtest #46682 · 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 catastrophically, recording zero winning trades and a -5.59% return over just three executions. Such a minute sample size renders the -0.31 Sharpe ratio statistically insignificant and offers no reliable signal for live deployment. The asset likely hit a specific liquidity trap or resistance wall that invalidated the VWAP dip logic for this particular interval. We must expand the backtest window to thousands of trades before drawing any conclusion on the strategy's viability. Proceed with caution and require more data before integrating this logic into a live portfolio.

ADDITIONAL METRICS

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