LATINOS TRADING

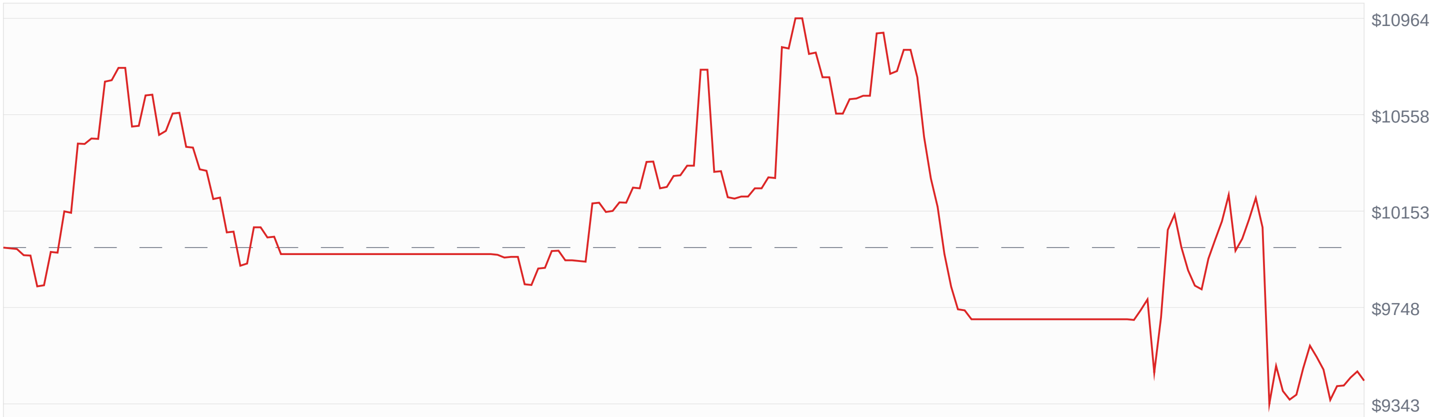
BACKTEST REPORT

Backtest #55990 · 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 with a 0% win rate across only three trades, suggesting a severe regime mismatch or overfitting to noise. A negative Sharpe ratio of -0.31 and a 14.78% drawdown confirm the approach lacks statistical robustness, as these metrics are unreliable given a sample size of merely three executions. The strategy appears to misinterpret VWAP dips as sell signals rather than entry points, or the asset's volatility regime has shifted fundamentally. We must recalibrate entry thresholds and validate logic on a broader dataset before re-deployment.

ADDITIONAL METRICS

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

Generated 2026-09-03T01:55:24Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.