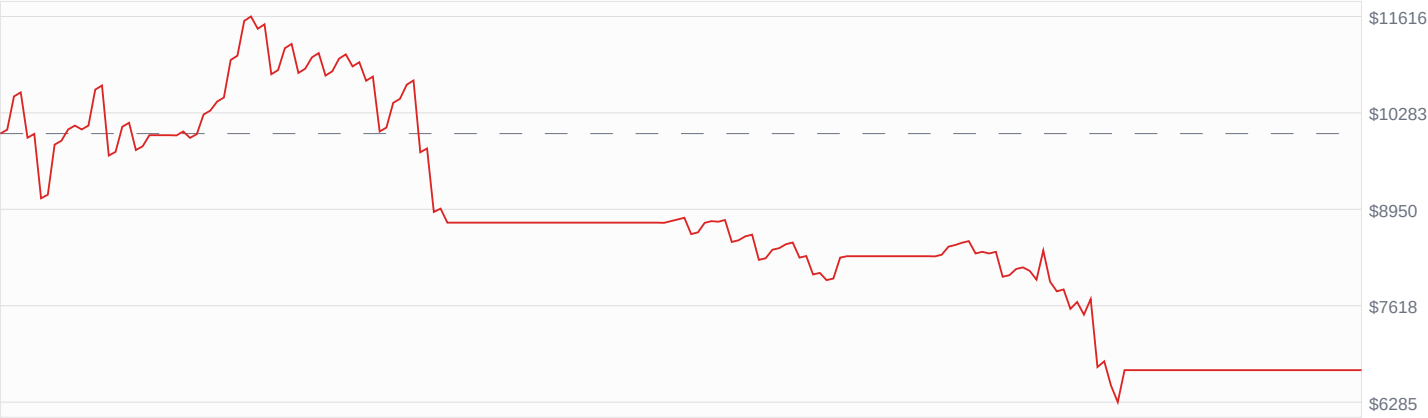




Backtest #37327 · VOXR · Alpha Trend Follower-INVERTED

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| -32.73% | -1.13  | 0.0%     | -45.89%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The Alpha Trend Follower-INVERTED strategy on VOXR failed catastrophically with a -32.73% ROI and a 0% win rate across only four trades. A negative Sharpe of -1.13 and a 45.89% drawdown indicate severe underperformance and lack of statistical confidence due to the tiny sample size. The strategy likely misinterpreted market structure by entering positions against the prevailing trend during a volatile consolidation phase. Immediate action requires adjusting entry filters to confirm trend direction before execution rather than relying on an inverted logic.

ADDITIONAL METRICS

|                 |           |
|-----------------|-----------|
| CAGR            | -32.73%   |
| Sortino Ratio   | -0.58     |
| Turnover        | 7.08x     |
| Total Trades    | 4         |
| Initial Capital | \$9997.00 |
| Final Capital   | \$6727.47 |