LATINOS TRADING

BACKTEST REPORT

Backtest #41435 · QNST · QNST · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+46.88%	1.15	50.0%	-14.10%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The QNST breakout strategy shows a +46.88% return, but a win rate of exactly 50% and only two executed trades reveal insufficient statistical significance to validate the edge. A max drawdown of 14.10% suggests meaningful volatility, yet the sample size is too small to reliably estimate the true Sharpe ratio of 1.15 or predict future drawdowns. The results are likely driven by survivorship bias or a single winning trade rather than a robust probabilistic advantage. Running a longer backtest with a wider parameter grid or increasing the minimum trade threshold is required to confirm if this alpha is sustainable. Without more data, the strategy remains a hypothesis rather than a confirmed trading edge.

ADDITIONAL METRICS

CAGR	**46.88%**
Sortino Ratio	**1.71**
Turnover	**4.34x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14692.25**

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