



Backtest #41436 · QNST · QNST · GG9_ATR_Breakout (auto)

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

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The QNST ATR breakout strategy delivered a 46.88 percent return with a 1.15 Sharpe ratio, yet the 14.10 percent drawdown and 50 percent win rate reveal fragile risk management. Statistical confidence is negligible with only two total trades, making the results statistically insignificant and prone to random variance. The lack of a robust sample size prevents meaningful validation of the strategy's alpha generation capability. Next, expand the backtest window to at least 200 trades to establish reliable performance metrics.

ADDITIONAL METRICS

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