



Backtest #53973 · QNST · QNST · GG9_ATR_Breakout (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+44.96%	1.12	50.0%	-14.10%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The QNST GG9_ATR_Breakout strategy delivered a 44.96% ROI, yet the 50% win rate and high volatility suggest a binary outcome rather than consistent alpha. With only two trades, the Sharpe ratio of 1.12 lacks statistical significance and cannot reliably predict future performance. The 14.10% drawdown indicates significant downside risk that the ATR-based entry logic failed to mitigate effectively. We must expand the sample size through forward testing or adjust position sizing to validate risk parameters before deployment.

ADDITIONAL METRICS

CAGR	44.96%
Sortino Ratio	1.66
Turnover	4.32x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14500.75