

FirstBar Strategy Analysis

QQQ - Comprehensive Report

EXECUTIVE SUMMARY

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Primary Asset: QQQ
Analysis Period: 2024-10-30 to 2025-09-25
Report Generated: 2025-09-25 14:50:09

STRATEGY CONFIGURATION

- Optimal Profit Target: 1.0%
- Strategy Mode: buy
- Position Size: 1.0% per trade
- Initial Capital: \$100,000

PERFORMANCE SUMMARY (Out-of-Sample)

- Total Trades: 122
- Final Portfolio Value: \$100,004.45
- Total Return: 0.00%
- Sortino Ratio: -14.499

INVESTMENT RECOMMENDATION

REVIEW/REASSESS - Poor downside protection

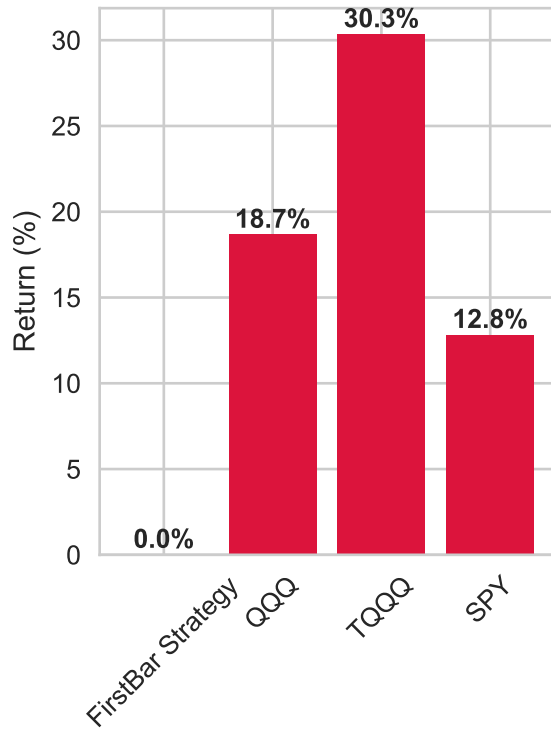
Based on out-of-sample Sortino ratio analysis

Performance Analysis Dashboard - QQQ

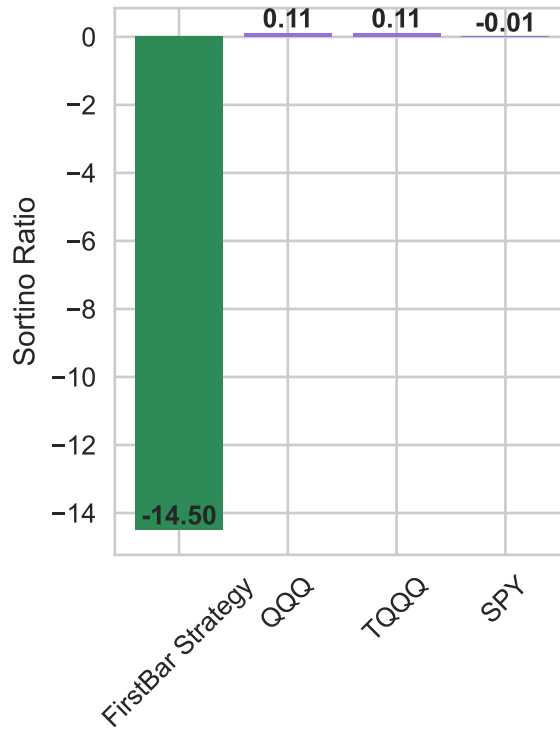
Portfolio Value Evolution (Time-Aligned)



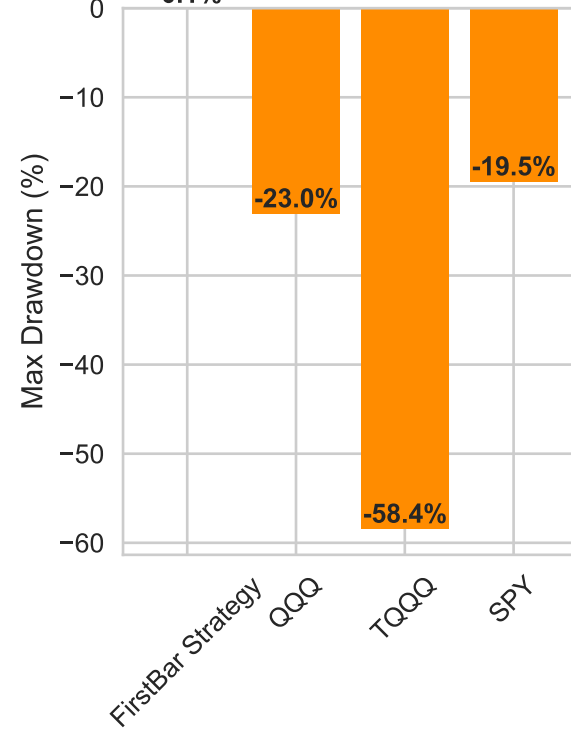
Total Returns Comparison



Sortino Ratio (PRIMARY METRIC)



Maximum Drawdown



Detailed Performance Metrics - QQQ

PARAMETER OPTIMIZATION RESULTS

Training Period: 2022-09-27 to 2024-10-29
Testing Period: 2024-10-30 to 2025-09-25
Parameters Tested: 39 combinations

OPTIMAL PARAMETERS (from training)

- Profit Target: 1.0%
- Strategy Mode: buy
- Training Sortino: -21.621

OUT-OF-SAMPLE TEST RESULTS

- Total Trades: 122
- Win Rate: 60.7%
- Average Trade P&L: \$0.04
- Best Trade: \$9.74
- Worst Trade: \$-49.08

RISK METRICS

- Sortino Ratio: -14.499 (PRIMARY)
- Sharpe Ratio: -17.596 (informational)
- Maximum Drawdown: -0.1%

BENCHMARK COMPARISON (Time-Aligned)

QQQ Buy-Hold:

- Return: 18.66%
- Sortino: 0.113
- Max DD: -23.0%

TQQQ Buy-Hold:

- Return: 30.35%
- Sortino: 0.111
- Max DD: -58.4%

SPY Buy-Hold:

- Return: 12.82%
- Sortino: -0.008
- Max DD: -19.5%