PRODUCTION PORTFOLIO

EXTENDED PERFORMANCE REPORT

QGSI Trading Strategy - LONG Signals
ATR Trailing Stop (Period: 30, Multiplier: 5.0, Max Bars: 20)
Report Generated: 2026-01-15 16:45:46

Portfolio Configuration

Parameter	Value
Starting Capital	$1,000,000.00
Max Concurrent Positions	10
Position Sizing	10% of Current Equity
Signal Priority	First-Come-First-Served (ATR Tiebreaker)
Data Period	2025-06-02 to 2025-12-30
Total Trading Days	147

Performance Summary

Metric	Value
Final Equity	$1,465,042.14
Net Profit	$465,042.14
Total Return	46.74%
CAGR	93.85%
Sharpe Ratio	7.9198
Sortino Ratio	10.6889
Calmar Ratio	61.72
Max Drawdown	-1.52%
Volatility (ann.)	8.41%
Profit Factor (Daily)	4.0570

Risk-Adjusted Performance

Metric	Value
Smart Sharpe	5.9508
Smart Sortino	9.0049
Prob. Sharpe Ratio	100.00%

Omega Ratio	4.0570
Recovery Factor	30.74
Ulcer Index	0.0048
Serenity Index	40,174.93

Return Distribution

Metric	Value
Expected Daily	0.2644%
Expected Monthly	5.51%
Best Day	2.48%
Worst Day	-1.05%
Best Month	7.34%
Worst Month	2.66%
Skewness	0.7912
Kurtosis	2.2608

Drawdown Analysis

Metric	Value
Max Drawdown	-1.52%
Avg. Drawdown	-0.33%
Longest DD Days	16
Avg. Drawdown Days	1.8

Top 5 Worst Drawdowns

Rank	Drawdown	Days	Started	Recovered
1	-1.52%	15	2025-07-21	2025-08-05
2	-1.49%	21	2025-10-03	2025-10-24
3	-1.04%	7	2025-08-29	2025-09-05
4	-0.84%	1	2025-12-01	2025-12-02
5	-0.71%	6	2025-07-11	2025-07-17

Win/Loss Statistics

Metric	Value
Win Days %	49.76%
Win Month %	100.00%
Win Quarter %	100.00%
Avg. Up Month	5.51%
Avg. Down Month	0.00%
Payoff Ratio	1.5842
Gain/Pain Ratio	0.8585
CPC Index	4.6221
Tail Ratio	1.9041

Risk Metrics

Metric	Value
Daily Value-at-Risk	-0.5704%
Expected Shortfall (cVaR)	-0.7179%
Kelly Criterion	54.19%
Outlier Win Ratio	4.6255
Outlier Loss Ratio	0.0000

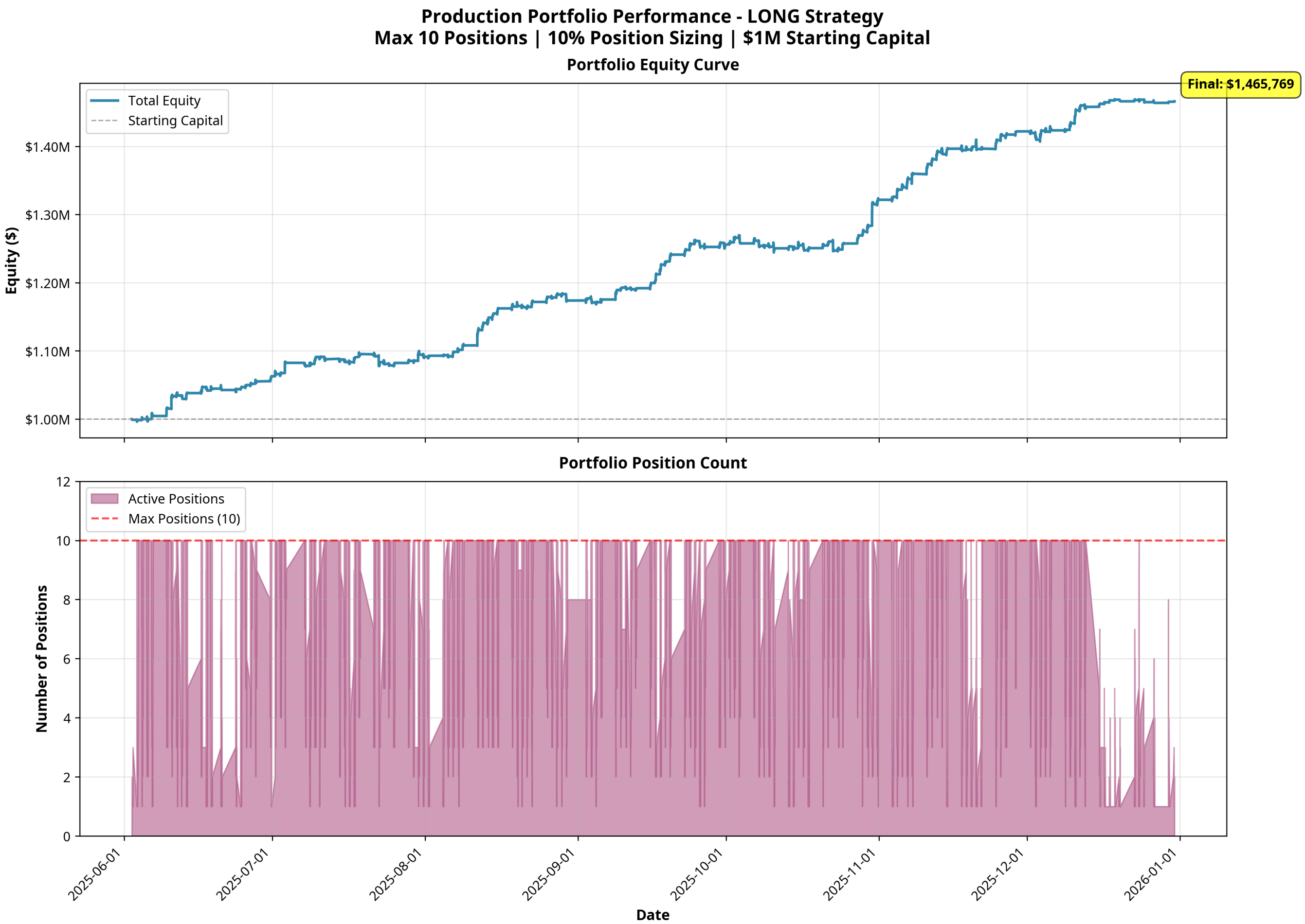
Monthly Performance Grid

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Year Total
2025	6.24%	2.66%	7.34%	6.81%	5.14%	7.34%	3.06%	38.60%

Trade Statistics

Metric	Value
Total Trades	16,754
Winning Trades	8,408 (50.2%)
Losing Trades	8,182 (49.8%)
Gross Profit	$2,248,214.67
Gross Loss	$1,783,172.54
Average Win	$267.39
Average Loss	$-217.94
Largest Win	$22,896.78
Largest Loss	$-12,000.99

Equity Curve



Monthly Returns