PRODUCTION PORTFOLIO PERFORMANCE REPORT

QGSI Trading Strategy - LONG Signals
ATR Trailing Stop (Period: 30, Multiplier: 5.0, Max Bars: 20)
Report Generated: 2026-01-15 16:09:40

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

Performance Summary

Metric	Value
Final Equity	$1,465,042.14
Net Profit	$465,042.14
Total Return	46.50%
Max Drawdown	-1.98%
Max DD Date	2025-10-10
Profit Factor	1.261

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
Avg Trade Duration	137 minutes

Max Consecutive Wins	20
Max Consecutive Losses	24

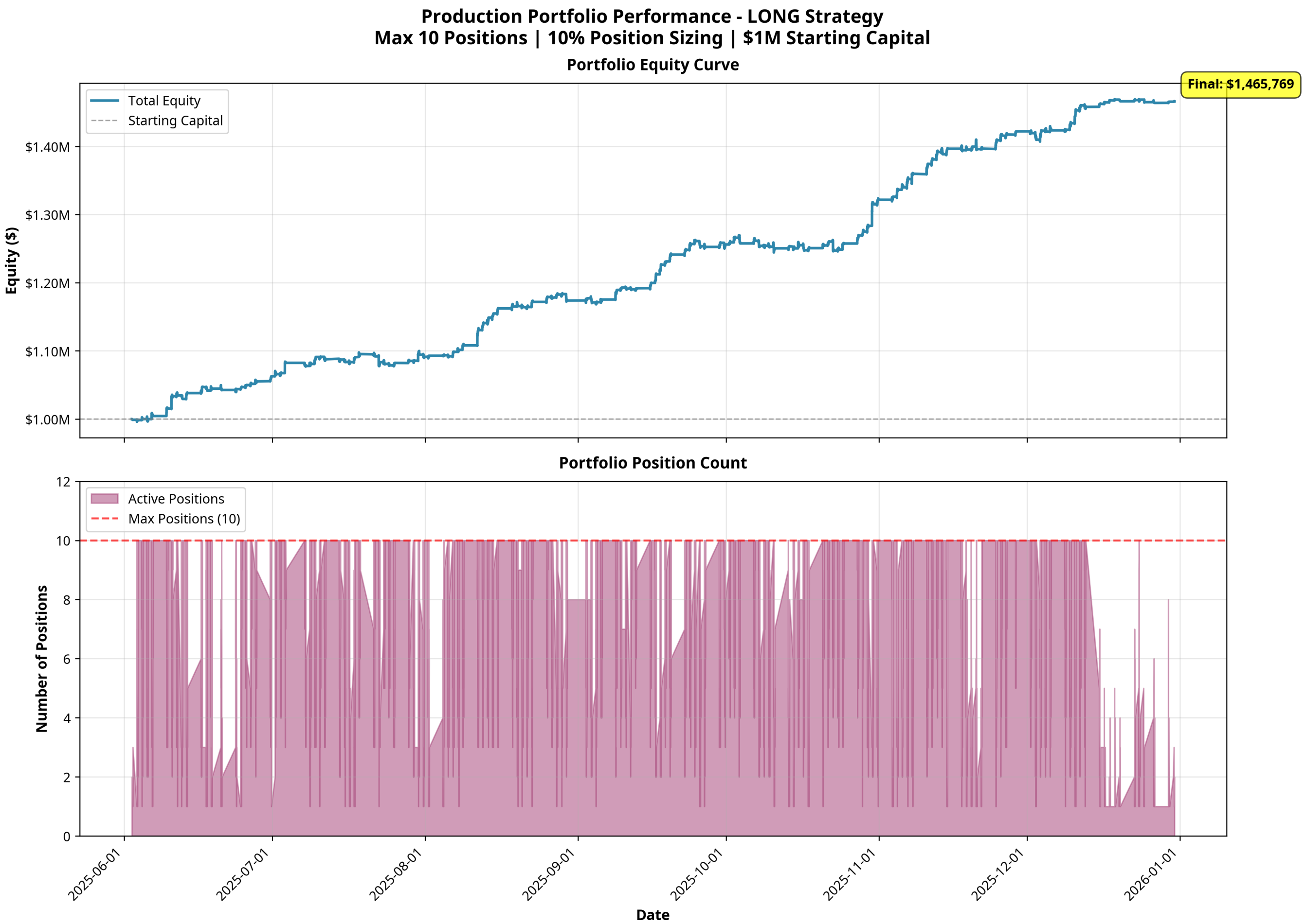
Signal Utilization

Metric	Value
Baseline Signals	31,823
Signals Traded	16,754
Signals Skipped	15,069
Utilization Rate	52.6%

Monthly Performance

Month	Trades	Net Profit	Return %
2025-06	2145	$64,491.85	6.28%
2025-07	2749	$27,193.67	2.67%
2025-08	2566	$81,023.23	7.55%
2025-09	2791	$84,627.79	6.99%
2025-10	2895	$68,352.60	5.22%
2025-11	1982	$95,133.38	7.59%
2025-12	1626	$44,219.61	3.09%

Equity Curve



Monthly Returns