QUANTVUE COMPOSITE

BACKTEST PERFORMANCE REPORT

Jan 2023 – Mar 2026 • 3,884 trades across 5 strategies • 3.2 years

$453,692
TOTAL NET P&L

79.4%
WIN RATE

1.69
PROFIT FACTOR

2.26
DAILY SHARPE

KEY METRICS

COMPOSITE PORTFOLIO — 5 STRATEGIES ACROSS 4 INSTRUMENTS • DAILY SHARPE METHODOLOGY

$453,692 TOTAL NET P&L	**3,884** TOTAL TRADES	**79.4%** WIN RATE
1.69 PROFIT FACTOR	**$359** AVG WIN	**-$819** AVG LOSS
2.26 DAILY SHARPE (ANN.)	**-$31,247** MAX DRAWDOWN	**14.52** RECOVERY FACTOR

STRATEGY BREAKDOWN

Individual strategy contribution to composite portfolio returns

STRATEGY	NET P&L	TRADES	WIN RATE	PF	SHARPE	MAX DD
■ Qkronos EVO v1.6 MNQ	$29,972	2433	90.2%	1.55	7.55	-$2,359
■ QZeus V1.2a NQ 5m	$119,740	400	68.2%	1.82	2.22	-$9,340
■ QZeus V1.3 NQ 1m	$56,670	577	58.6%	1.26	2.41	-$12,425
■ QZeus V1.2a GC	$205,700	98	50%	2.34	2.02	-$30,620
■ QZeus V1.2a CL	$41,610	376	61.4%	1.52	1.43	-$7,300

STRATEGY CONTRIBUTION TO PORTFOLIO P&L

Strategy	Total Net P&L (USD)
QZeus V1.2a CL	$41,610
QZeus V1.2a GC	$205,700
QZeus V1.3 NQ 1m	$56,670
QZeus V1.2a NQ 5m	$119,740
Qkronos EVO v1.6 MNQ	$29,972

NQ MULTI-TIMEFRAME STRATEGY

QZeus V1.3 (1m) COMPLEMENTS V1.2a (5m) — CAPTURING EDGE ACROSS VOLATILITY REGIMES

NQ MULTI-TIMEFRAME STRATEGY — 1m + 5m COMPLEMENTARY RETURNS

Legend:
- QZeus V1.2a — NQ 5m
- QZeus V1.3 — NQ 1m (Forward Test)
- Combined NQ (1m + 5m)

Combined: $104,080
1m: $56,670
5m: $47,410

1-YEAR FORWARD TEST

QZeus V1.3 on NQ 1m has been forward-tested for a full year (Mar 2025 – Mar 2026), producing $56,670 across 577 trades with a 2.41 daily Sharpe. Live validation of the edge on a faster timeframe.

VOLATILITY REGIME COMPLEMENT

The 5m strategy thrives in higher-volatility trending sessions. The 1m strategy captures shorter-duration setups during periods of reduced volatility when the 5m may sit idle — filling gaps in the return stream and smoothing overall portfolio performance.

EQUITY CURVE

Composite cumulative P&L over 3,884 trades across 3.2 years — 5 strategies on MNQ, NQ (1m + 5m), GC, CL


COMPOSITE EQUITY CURVE — CUMULATIVE P&L

$453,692

Legend:
- Qkronos EVO v1.6 — MNQ
- QZeus V1.2a — NQ 5m
- QZeus V1.3 — NQ 1m
- QZeus V1.2a — GC
- QZeus V1.2a — CL
- Composite

TRADE P&L DISTRIBUTION

Distribution trimmed at 2.5/97.5 percentiles with y-axis capped for tail visibility — KDE overlay with mean marker

TRADE P&L DISTRIBUTION

Mean: $63

194 outliers (2.5/97.5%) trimmed
Peak bar clipped for tail visibility

Frequency

Net P&L (USD)
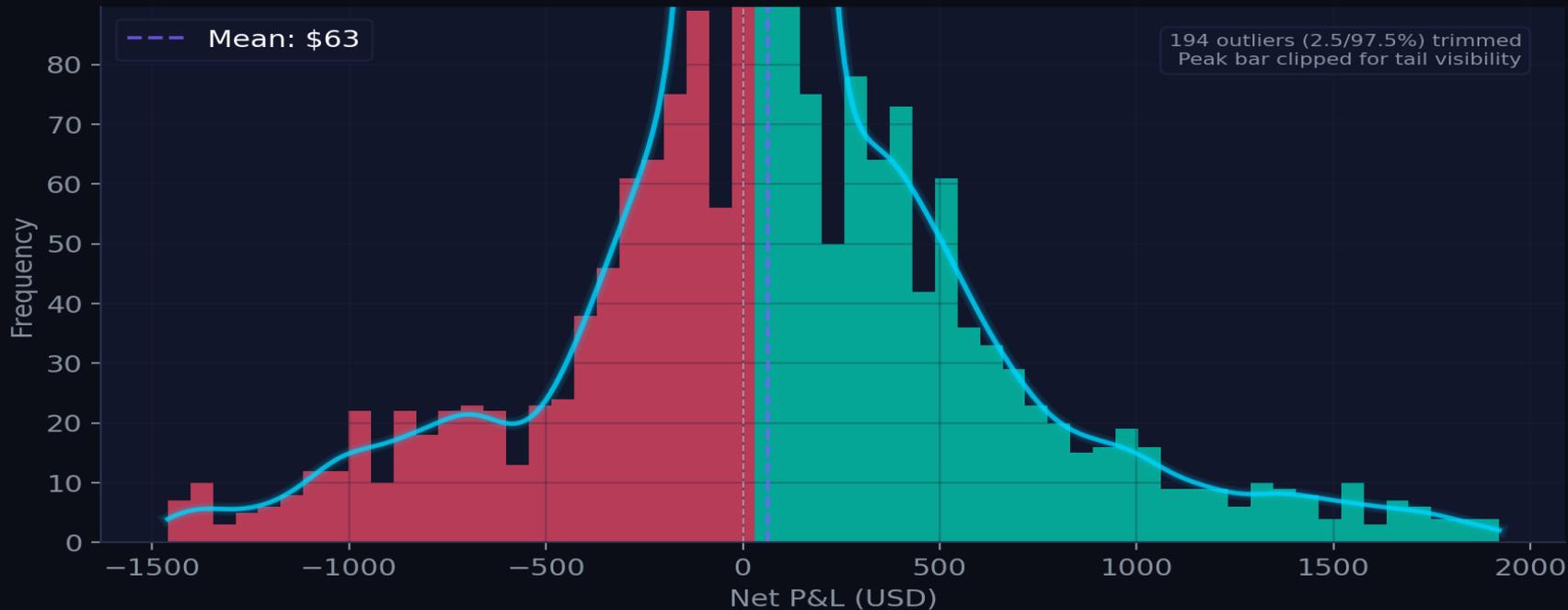
MAXIMUM FAVORABLE EXCURSION ANALYSIS

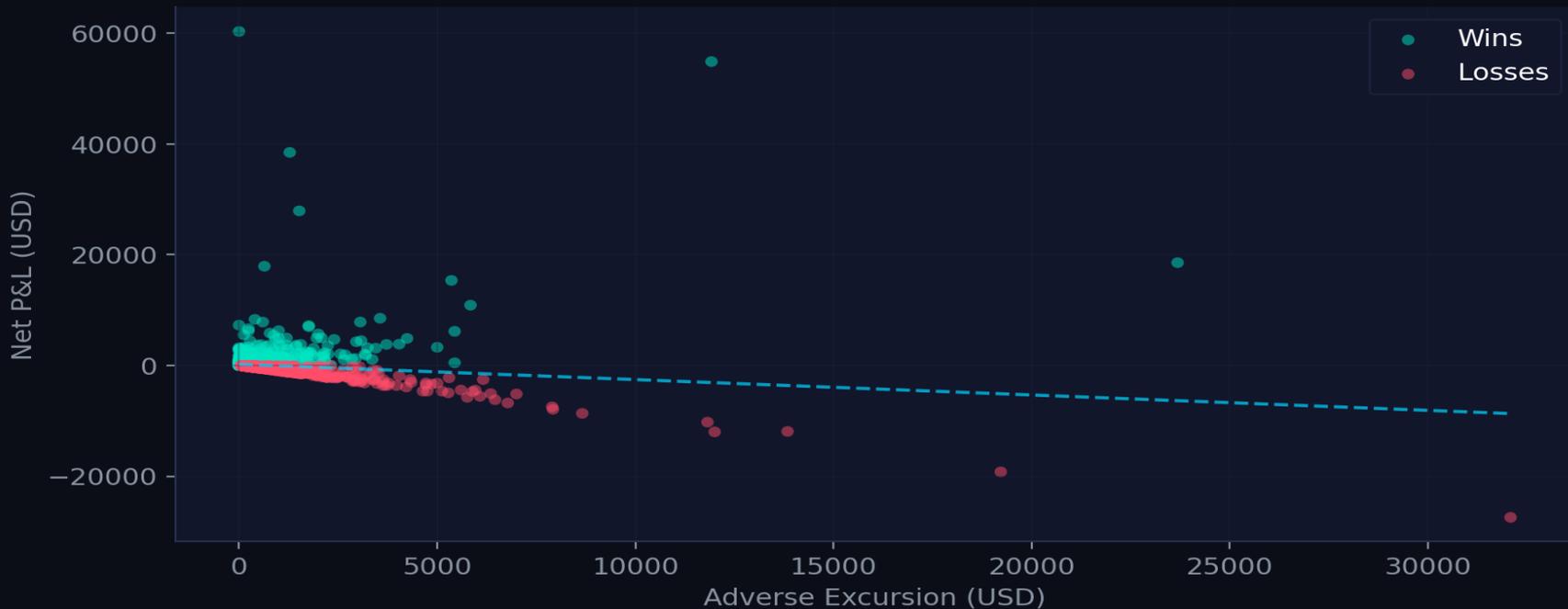How far trades moved in profit before closing — reveals take-profit efficiency across all strategies

NET P&L vs MAXIMUM FAVORABLE EXCURSION

- Wins
- Losses

Net P&L (USD)

Favorable Excursion (USD)
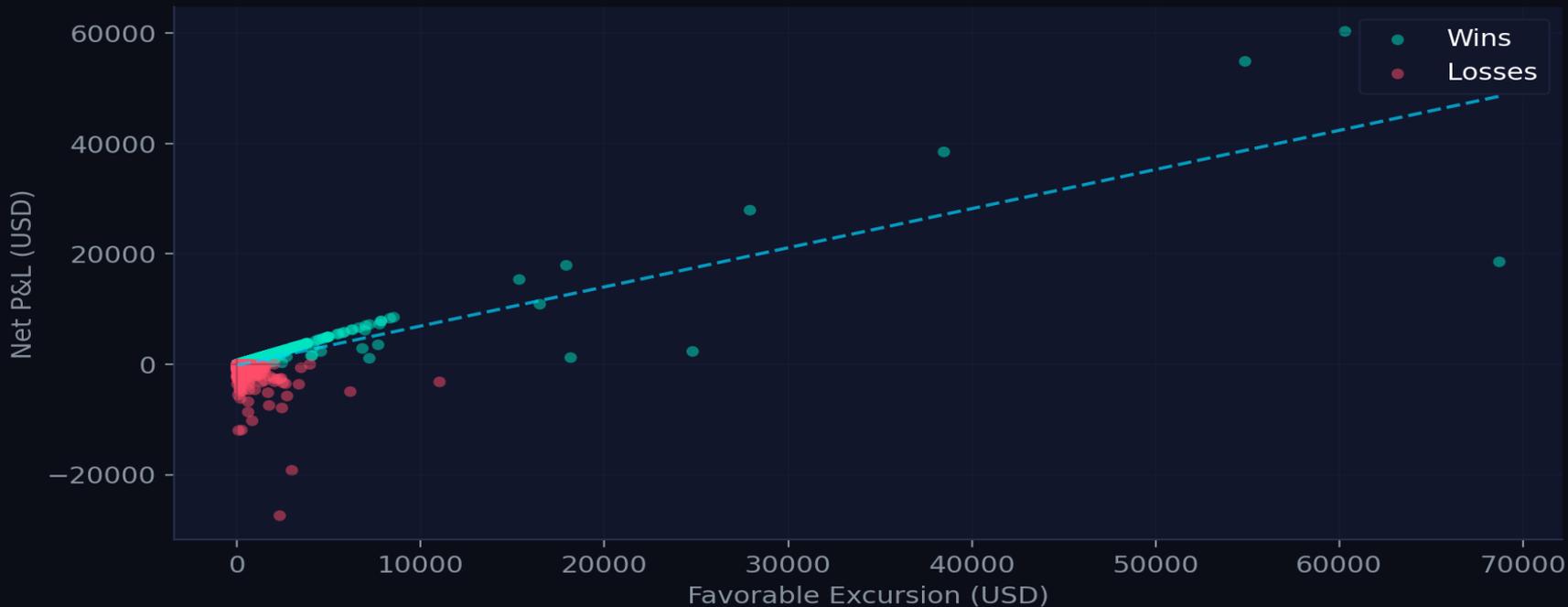
MAXIMUM ADVERSE EXCURSION ANALYSIS

Worst drawdown within each trade before exit — validates risk management discipline

NET P&L vs MAXIMUM ADVERSE EXCURSION

MONTHLY NET P&L

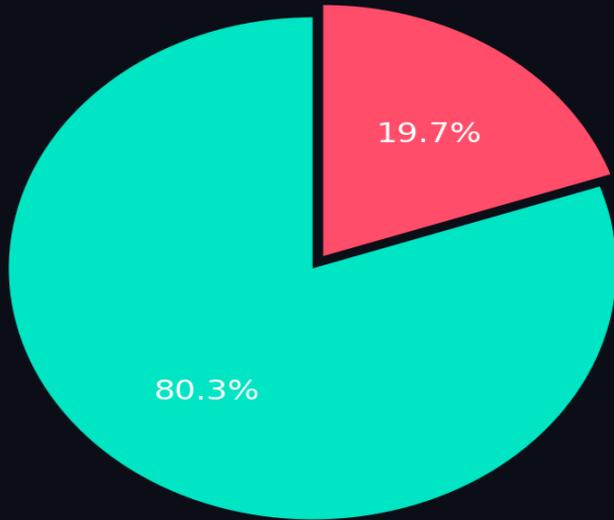Month-over-month consistency of returns across the full composite backtest period
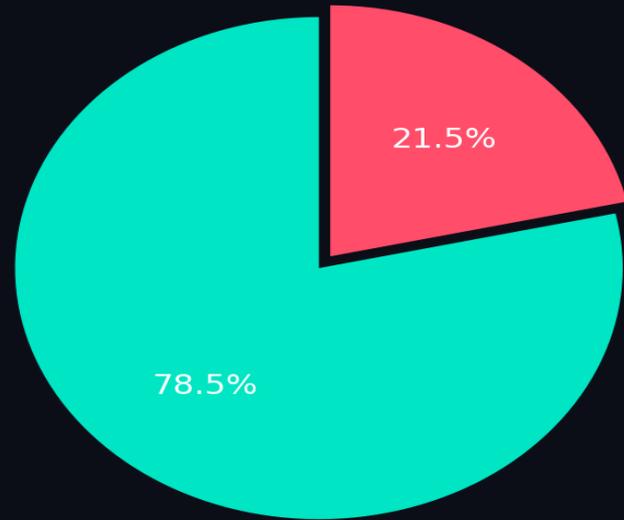

MONTHLY NET P&L

WIN RATE BY DIRECTION

Bidirectional alpha — portfolio captures edge on both long and short setups

LONG TRADES

19.7%

80.3%

SHORT TRADES

21.5%

78.5%

DRAWDOWN ANALYSIS

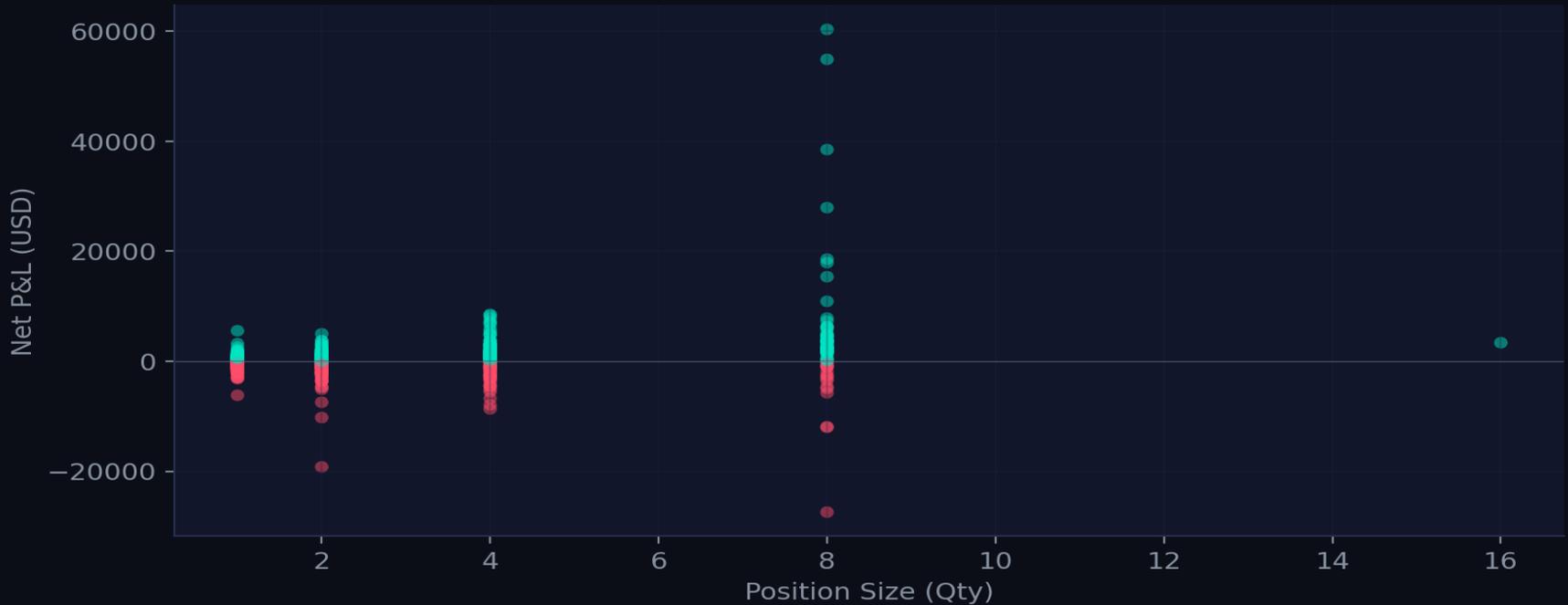Underwater equity curve showing peak-to-trough risk exposure over time

DRAWDOWN ANALYSIS

Max DD: $-31,247

P&L vs POSITION SIZE

Relationship between trade sizing and outcome — validates dynamic position scaling

RETURN % DISTRIBUTION

Trimmed at 2.5/97.5 percentiles — normal fit with skew/kurtosis metrics

RETURN % DISTRIBUTION
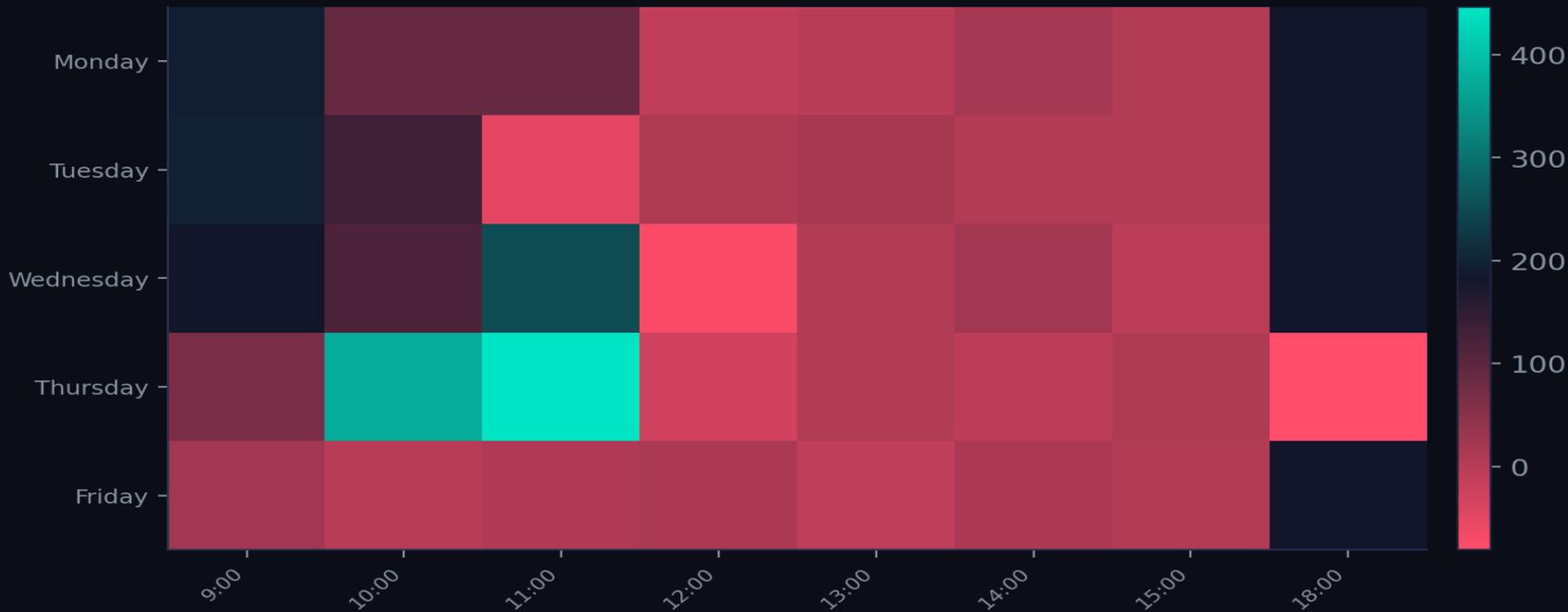
Normal Fit (μ=0.024%, σ=0.131%)

Skew: -0.65
Kurtosis: 3.09
194 outliers trimmed

Density

Net P&L %

PERFORMANCE HEATMAP — DAY × HOUR

Average P&L decomposed by day of week and hour — identifying optimal trading windows

PERFORMANCE HEATMAP — DAY × HOUR

PORTFOLIO ASSUMPTIONS

METHODOLOGY FOR COMPOSITE CONSTRUCTION

Equal Capital Allocation

Each strategy runs independently with its own notional allocation. No leverage stacking across strategies.

Additive P&L Aggregation

Composite P&L is the sum of all strategy P&Ls, time-ordered. This reflects a portfolio running all strategies simultaneously.

Daily Sharpe Methodology

Sharpe ratio computed from daily portfolio P&L (all exits summed per calendar day), including zero-return business days, annualized by √252.

Commission & Slippage

Backtests include exchange fees and estimated slippage as configured in each TradingView strategy. No additional transaction costs applied.

Outlier-Trimmed Distributions

P&L and return distributions trimmed at 2.5/97.5 percentiles with y-axis capping. Tail behavior preserved in the data — visual clipping only for chart readability.

NQ 1m Forward Test Window

QZeus V1.3 (NQ 1m) covers Mar 2025 – Mar 2026 only. One year of forward-tested data included in composite during overlap. Remaining strategies have 1–3 years of backtest history.

READY TO AUTOMATE
YOUR EDGE?

$453,692 Total P&L • 79.4% Win Rate • 1.69 PF • 2.26 Sharpe • 5 Strategies • 3,884 Trades

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