

QUANT ANALYZER PORTFOLIO REPORT

TIO CAPITAL Scalping 2010-2022

TOTAL PROFIT

\$ 9536.62

PROFIT IN PIPS 114604.5 PIPS

YRLY AVG PROFIT \$ 817.46

YRLY AVG % RET 8.17 %

CAGR 5.29 %

OF TRADES

9150

SHARPE RATIO

0.22

PROFIT FACTOR

1.69

RETURN / DD RATIO

24.65

WINNING %

65.38 %

DRAWDOWN

\$ 386.82

% DRAWDOWN

2.59 %

DAILY AVG PROFIT

\$ 2.46

MTHLY AVG PROFIT

\$ 68.12

AVERAGE TRADE

\$ 1.04

ANNUAL% / MAX DD%

2.04

R EXPECTANCY

0.24 R

R EXP SCORE

188.79 R

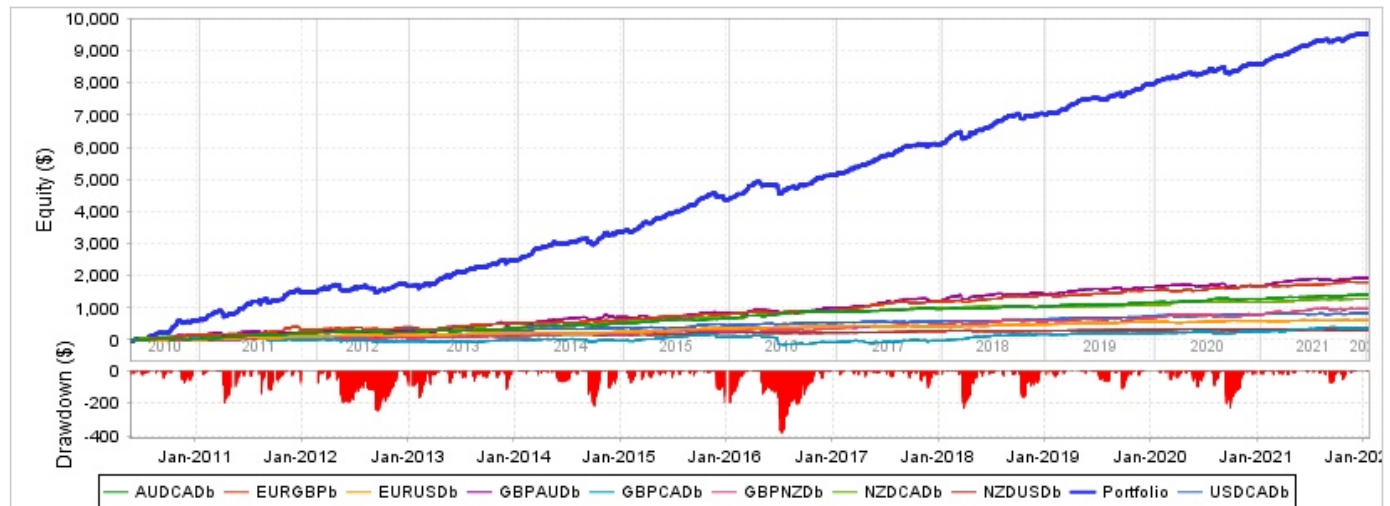
SON

16.24

SON SCORE

17.58

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDCADb	AUDCADb	unknown	\$ 1412.55	18243.8 pips	1338	0.26	2.05
S3	EURGBPb	EURGBPb	unknown	\$ 1793.84	14018.2 pips	1114	0.16	1.92
S4	EURUSDb	EURUSDb	unknown	\$ 613.18	6777.1 pips	796	0.21	1.68
S5	GBPAUDb	GBPAUDb	unknown	\$ 1952.83	25215.5 pips	1260	0.13	1.66
S6	GBPCADb	GBPCADb	unknown	\$ 369.6	5506.4 pips	927	0	1.19
S7	GBPNZDb	GBPNZDb	unknown	\$ 972.87	14474.2 pips	972	0.15	1.54
S8	NZDCADb	NZDCADb	unknown	\$ 1278.02	16063.8 pips	851	0.22	2.37
S9	NZDUSDb	NZDUSDb	unknown	\$ 316	3669.5 pips	867	0	1.52
S10	USDCADb	USDCADb	unknown	\$ 827.73	10636 pips	1025	0.21	1.66

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCADb	17.49	69.73 %	\$ 80.75	0.79 %	\$ 122	\$ 10.16	\$ 0.75
S3	EURGBPb	14.73	69.66 %	\$ 121.77	1.17 %	\$ 157.1	\$ 13.09	\$ 0.92
S4	EURUSDb	10.57	62.06 %	\$ 58.02	0.57 %	\$ 57.5	\$ 4.79	\$ 0.51
S5	GBPAUDb	12.2	69.76 %	\$ 160.01	1.55 %	\$ 173.52	\$ 14.47	\$ 1.17
S6	GBPCADb	1.17	63.54 %	\$ 315.92	3.11 %	\$ 34.11	\$ 2.84	\$ 0.26
S7	GBPNZDb	8.94	59.77 %	\$ 108.84	1.07 %	\$ 88.4	\$ 7.37	\$ 0.68
S8	NZDCADb	14.88	67.8 %	\$ 85.86	0.8 %	\$ 112.81	\$ 9.4	\$ 0.79
S9	NZDUSDb	7.46	57.44 %	\$ 42.36	0.42 %	\$ 29.17	\$ 2.43	\$ 0.35
S10	USDCADb	10.13	63.9 %	\$ 81.7	0.79 %	\$ 72	\$ 6	\$ 0.48

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2022	14.97	0	0	0	0	0	0	0	0	0	0	0	14.97
2021	57.45	144.47	71.51	121.49	137.11	65.14	141.23	30.93	-9.74	-3.45	140.47	39.05	935.66
2020	108.14	81.73	21.75	96.2	28.67	11.34	133.17	7.78	-159.33	103.33	174.29	14.49	621.56

2019	18.75	96.99	138.06	154.31	51.03	40.86	-50.28	116.02	-4.87	145.81	77.18	141.51	925.37
2018	167.7	167.62	-137.02	142.55	107.17	124.76	171.28	153.57	65.22	-64.88	26.05	30.31	954.33
2017	50.71	88.77	131.76	82.51	122.62	128.41	60.68	209.28	43.6	6.12	31.98	1.32	957.76
2016	95.14	100.65	253.84	35.67	-29.41	-263.87	148.17	16.16	109.85	129.43	116.84	44.52	756.99
2015	15.56	65.8	216.99	88.13	74.43	131.36	92.23	137.76	168.44	153.67	-53.36	-88.28	1002.73
2014	111.73	85.06	184.29	84.44	34.38	4.82	78.24	81.14	-186.3	254.68	61.03	93.77	887.28
2013	34.49	34.67	5.77	184.41	91.75	94.35	74.17	79.94	8.6	69.88	121.57	2.26	801.86
2012	0	83.71	15.47	88.8	-125.26	87.67	21.79	-57.11	-42.41	56.27	129.96	-69.1	189.79
2011	44.72	179.01	-4.8	-22.04	158.63	173.94	58.03	64.97	-41.7	164.4	89.74	10.12	875.02
2010	0	0	0	0	-15.07	41.47	107.2	102.33	29.93	319.82	-23.43	51.05	613.3

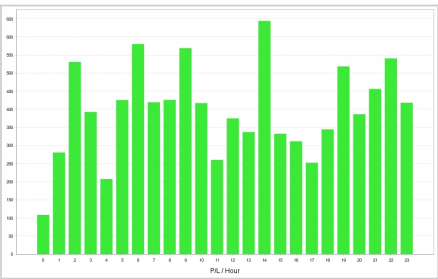
STATS

Strategy					
Wins/Losses Ratio	1.89	Payout Ratio (Avg Win/Loss)	0.9	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-12.56	Z-Probability	99.9 %
Expectancy	1.04	Deviation	\$ 6.14	Exposure	-999999999 %
Stagnation in Days	223	Stagnation in %	5.22 %		

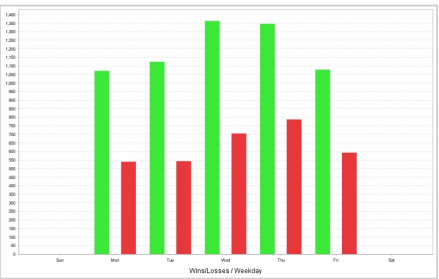
Trades					
		# of Wins	5982	# of Losses	3168
		# of Cancelled/Expired	0		
Gross Profit	\$ 23267.98	Gross Loss	\$ -13731.36	Average Win	\$ 3.89
Largest Win	\$ 24.98	Largest Loss	\$ -97.92	Max Consec Wins	26
Avg Consec Wins	3.33	Avg Consec Loss	1.76	Avg # of Bars in Wins	0
				Average Loss	\$ -4.33
				Max Consec Losses	10
				Avg # of Bars in Losses	0

CHARTS

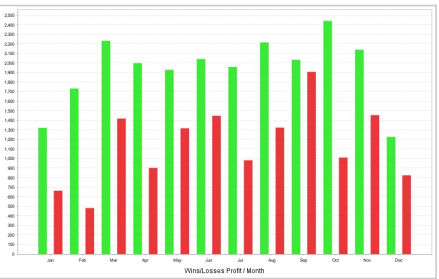




P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month