

QUANT ANALYZER PORTFOLIO REPORT

TIO CAPITAL x13 2016-2022

TOTAL PROFIT

\$ 22933.08

PROFIT IN PIPS 148976.8 PIPS

YRLY AVG PROFIT \$ 3718.84

YRLY AVG % RET 37.19 %

CAGR 18.56 %

OF TRADES

13201

SHARPE RATIO

0.18

PROFIT FACTOR

2.36

RETURN / DD RATIO

122.11

WINNING %

71.38 %

DRAWDOWN

\$ 187.8

% DRAWDOWN

1.59 %

DAILY AVG PROFIT

\$ 10.95

MTHLY AVG PROFIT

\$ 309.91

AVERAGE TRADE

\$ 1.74

ANNUAL% / MAX DD%

11.67

R EXPECTANCY

0.39 R

R EXP SCORE

831.95 R

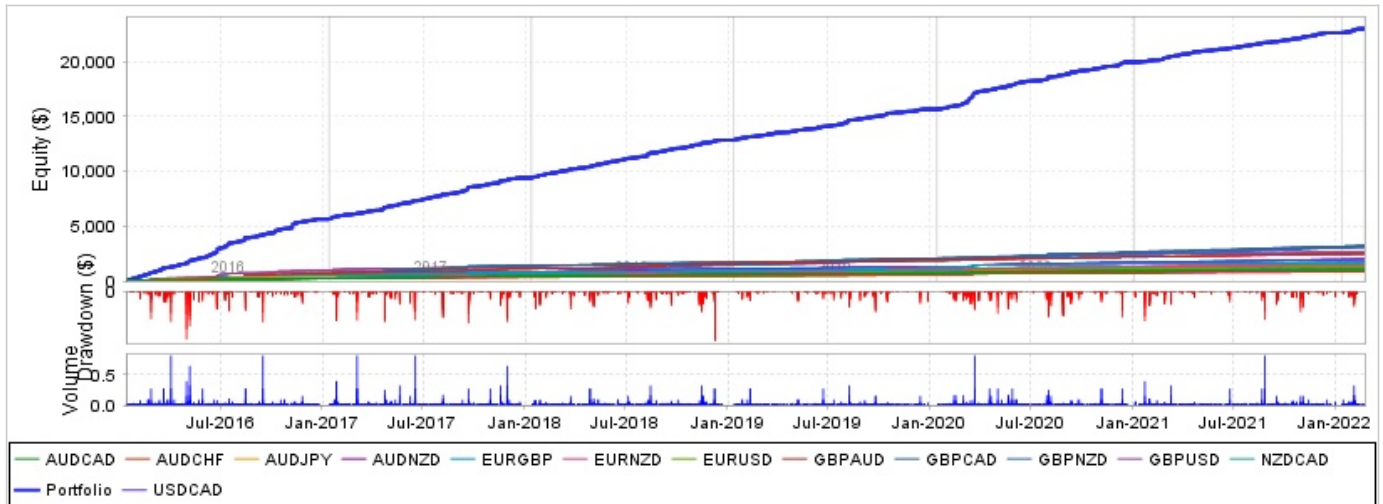
SON

21.09

SON SCORE

65.72

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDCAD	AUDCAD	unknown	\$ 1071.02	7765.1 pips	997	0.14	2.08
S3	AUDCHF	AUDCHF	unknown	\$ 884.64	5393.1 pips	267	0.37	3.25
S4	AUDJPY	AUDJPY	unknown	\$ 937.15	9902.1 pips	606	0.26	2.86
S5	AUDNZD	AUDNZD	unknown	\$ 847.6	5646.1 pips	967	0.17	1.83
S6	EURGBP	EURGBP	unknown	\$ 1709.37	13244.3 pips	609	0.68	4.69
S7	EURNZD	EURNZD	unknown	\$ 1483.59	19192.8 pips	941	0.12	2
S8	EURUSD	EURUSD	unknown	\$ 1386.35	-700.4 pips	1936	0.12	1.79
S9	GBPAUD	GBPAUD	unknown	\$ 2464.8	9157.7 pips	860	0.2	2.23
S10	GBPCAD	GBPCAD	unknown	\$ 3216.41	21841.1 pips	1229	0.22	2.99
S11	GBPNZD	GBPNZD	unknown	\$ 3076.49	24317.5 pips	850	0.24	2.68
S12	GBPUSD	GBPUSD	unknown	\$ 2598.57	17968.3 pips	1015	0.27	2.91
S13	NZDCAD	NZDCAD	unknown	\$ 1273.78	11702.1 pips	1192	0.23	2.31
S14	USDCAD	USDCAD	unknown	\$ 1983.31	3547 pips	1732	0.1	1.8

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCAD	9.4	76.23 %	\$ 113.9	1.11 %	\$ 173.64	\$ 14.47	\$ 1.25
S3	AUDCHF	15.44	72.66 %	\$ 57.31	0.55 %	\$ 165.8	\$ 13.82	\$ 1.61
S4	AUDJPY	36.18	73.43 %	\$ 25.9	0.24 %	\$ 165.35	\$ 13.78	\$ 2.13
S5	AUDNZD	7.4	74.04 %	\$ 114.6	1.06 %	\$ 141.26	\$ 11.77	\$ 0.89
S6	EURGBP	33.82	77.67 %	\$ 50.54	0.44 %	\$ 301.79	\$ 25.14	\$ 3.07
S7	EURNZD	7.9	67.16 %	\$ 187.8	1.74 %	\$ 265.63	\$ 22.14	\$ 2.58
S8	EURUSD	10.31	71.44 %	\$ 134.47	1.34 %	\$ 227.89	\$ 18.99	\$ 1.66
S9	GBPAUD	20.1	68.72 %	\$ 122.61	1.12 %	\$ 410.65	\$ 34.23	\$ 3.6
S10	GBPCAD	27.15	72.25 %	\$ 118.47	1.09 %	\$ 543.62	\$ 45.3	\$ 5.96
S11	GBPNZD	16.74	66.35 %	\$ 183.82	1.83 %	\$ 512.94	\$ 42.73	\$ 4.45

S12	GBPUUSD	36.69	72.41 %	\$ 70.83	0.68 %	\$ 458.68	\$ 38.21	\$ 6.2
S13	NZDCAD	23.71	75.5 %	\$ 53.72	0.48 %	\$ 206.58	\$ 17.21	\$ 1.44
S14	USDCAD	16.65	65.94 %	\$ 119.11	1.16 %	\$ 321.68	\$ 26.8	\$ 1.99

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2022	181.18	149.92	0	0	0	0	0	0	0	0	0	0	331.1
2021	129.33	247.6	342.1	237.63	168.46	181.94	228.66	252.15	206.83	187.06	340.84	153.83	2676.43
2020	127.46	363.07	1140.77	288.59	312.9	341.26	326.74	262.21	366.71	203.96	219.57	345.3	4298.54
2019	207.32	198.07	271.68	120.34	225.75	242.3	328.82	346.44	246.98	320.58	117.73	176.38	2802.39
2018	253.86	270.45	307.21	227.85	359.2	297.69	225.22	446.21	278.68	293.15	283.76	197.58	3440.86
2017	305.27	165.76	288.39	375.91	342.73	357.94	275.59	313.25	533.19	248.09	365.41	181.96	3753.49
2016	312.14	486	474.62	362.18	485.6	888.46	539.13	453.44	368.86	410.8	644.09	204.95	5630.27

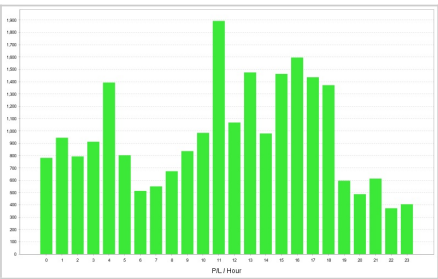
STATS

Strategy					
Wins/Losses Ratio	2.49	Payout Ratio (Avg Win/Loss)	0.95	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-14.65	Z-Probability	99.9 %
Expectancy	1.74	Deviation	\$ 9.46	Exposure	-999999999 %
Stagnation in Days	14	Stagnation in %	0.63 %		

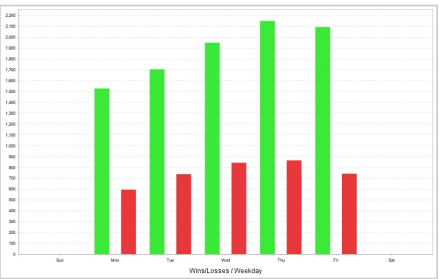
Trades							
		# of Wins	9423	# of Losses	3778	# of Cancelled/Expired	0
Gross Profit	\$ 39806.07	Gross Loss	\$ -16872.99	Average Win	\$ 4.22	Average Loss	\$ -4.47
Largest Win	\$ 207.47	Largest Loss	\$ -56.66	Max Consec Wins	34	Max Consec Losses	16
Avg Consec Wins	3.99	Avg Consec Loss	1.6	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

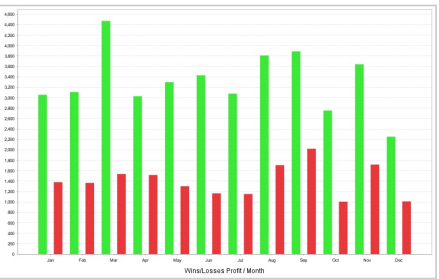




P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month