

QUANT ANALYZER PORTFOLIO REPORT

TIO Index 4 2014-2021

TOTAL PROFIT

\$ 22315.26

PROFIT IN PIPS 768450000 PIPS

YRLY AVG PROFIT \$ 2910.41

YRLY AVG % RET 29.1 %

CAGR 15.79 %

OF TRADES

3316

SHARPE RATIO

0.32

PROFIT FACTOR

2.26

RETURN / DD RATIO

36.24

WINNING %

71.53 %

DRAWDOWN

\$ 615.81

% DRAWDOWN

4.98 %

DAILY AVG PROFIT

\$ 15.8

MTHLY AVG PROFIT

\$ 242.56

AVERAGE TRADE

\$ 6.73

ANNUAL% / MAX DD%

3.17

R EXPECTANCY

0.36 R

R EXP SCORE

155.47 R

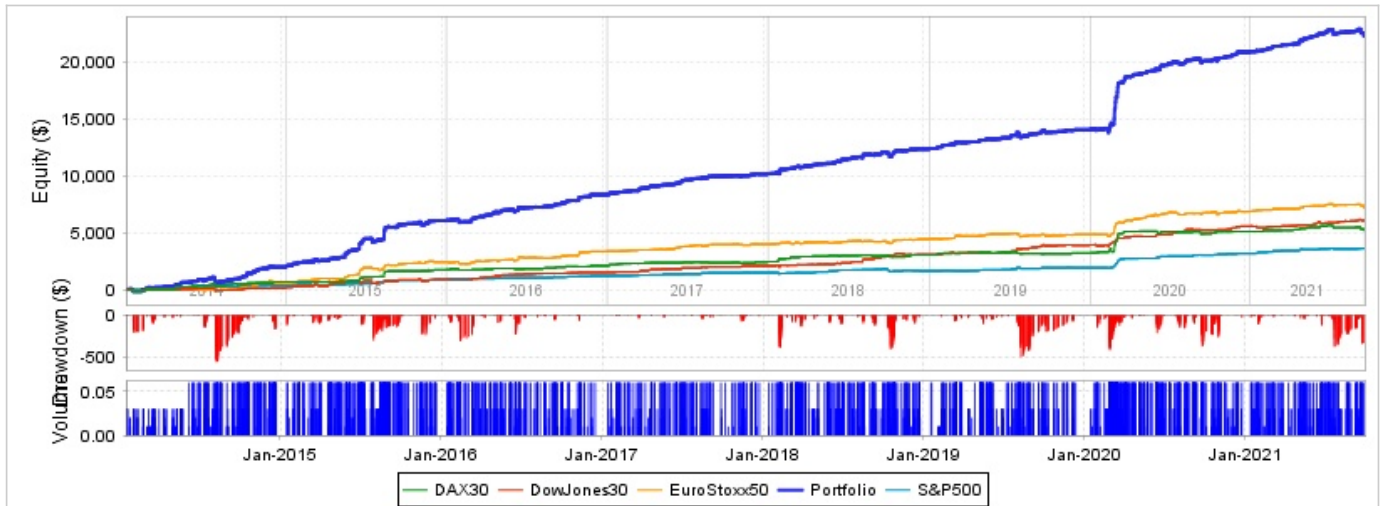
SON

16.25

SON SCORE

14.05

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S1	DowJones30	DowJones30	unknown	\$ 6138.75	429090000 pips	992	0.29	2.23
S2	S&P500	S&P500	unknown	\$ 3679.9	37627000 pips	414	0.42	3.21
S3	DAX30	DAX30	unknown	\$ 5276.76	184322000 pips	580	0.28	2.34
S4	EuroStoxx50	EuroStoxx50	unknown	\$ 7219.85	117411000 pips	1330	0.26	2.02
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S1	DowJones30	24.23	73.08 %	\$ 253.35	2.26 %	\$ 827.99	\$ 68.97	\$ 9
S2	S&P500	16.65	77.05 %	\$ 221	1.86 %	\$ 519.45	\$ 43.29	\$ 7.06
S3	DAX30	12.1	70.86 %	\$ 436.02	2.77 %	\$ 753.3	\$ 62.82	\$ 11.25
S4	EuroStoxx50	21.15	68.95 %	\$ 341.37	2.57 %	\$ 984.29	\$ 82.04	\$ 6.93

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	69.03	259.17	309.63	122.56	546.6	370.21	-15.18	131.64	-401.26	0	0	0	1392.4
2020	18.05	336.61	3929.53	583.14	280.28	495.57	275.64	208.68	-87.43	221.01	185.61	389.96	6836.65
2019	36.27	331.43	195.61	67.09	250.23	83.75	174.94	127.2	394.81	-166.04	135.09	42.85	1673.23
2018	60.04	402.66	152.31	188.48	139.06	321.52	211.87	259.19	175.79	147.43	55.95	95.96	2210.26
2017	133.19	190.63	241.98	204.28	124.51	321.78	198.96	179.45	37.51	35.4	3.39	141.75	1812.83
2016	94.17	-203.36	461.47	322	252.26	201.65	55.03	84.27	293.19	213.57	321.99	181.48	2277.72
2015	289.24	161.18	113.62	155.98	481.9	874.54	181.72	1231.36	229.67	102.73	33.7	226.05	4081.69
2014	-90.62	224.43	114.73	62.16	377.07	250.62	185.23	-296.52	258.36	532.17	307.07	105.78	2030.48

STATS

Strategy							
Wins/Losses Ratio	2.51	Payout Ratio (Avg Win/Loss)	0.9	Average # of Bars in Trade	0		
AHPR	0.04	Z-Score	-13.55	Z-Probability	99.9 %		
Expectancy	6.73	Deviation	\$ 23.84	Exposure	-999999999 %		

Stagnation in Days

74

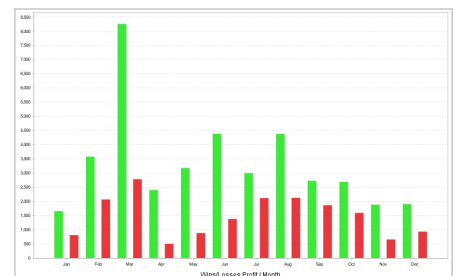
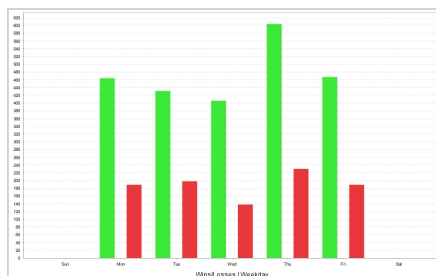
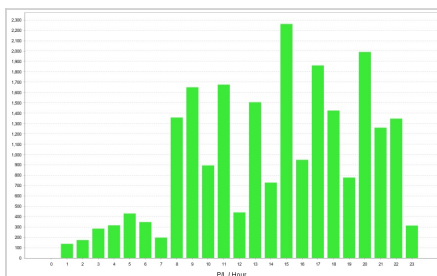
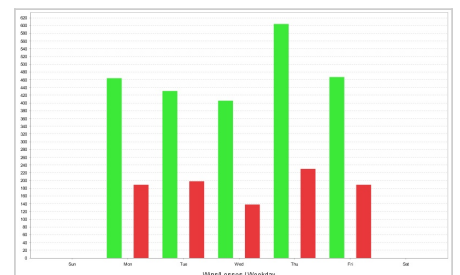
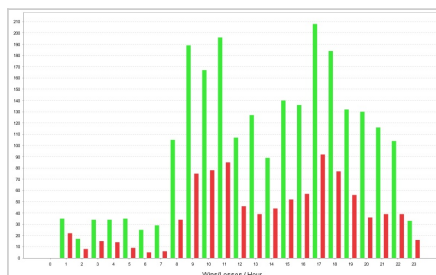
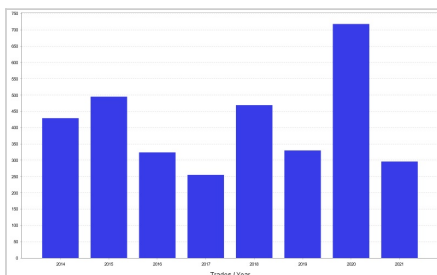
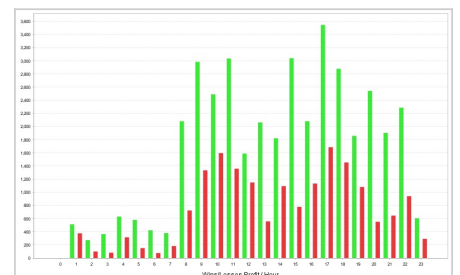
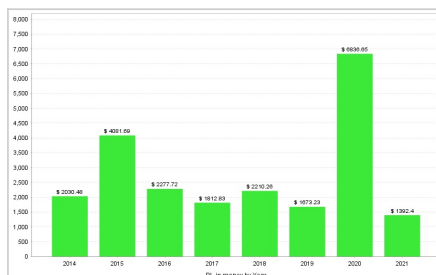
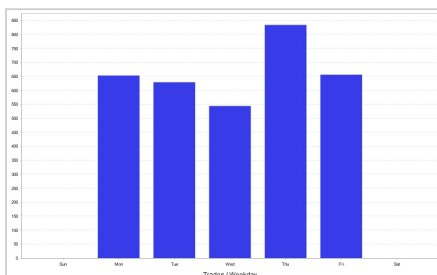
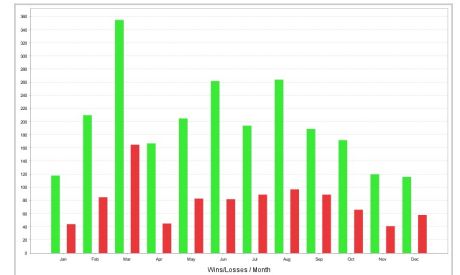
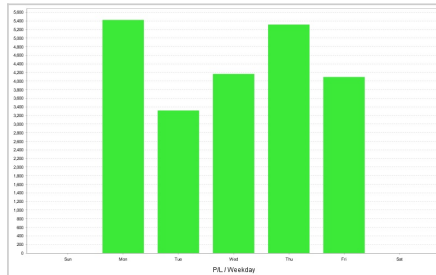
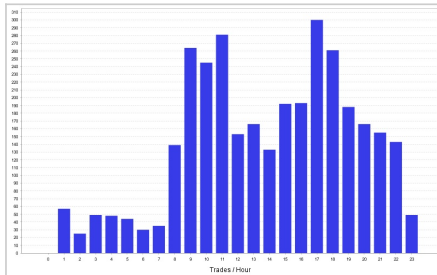
Stagnation in %

2.63 %

Trades

		# of Wins	2372	# of Losses	944	# of Cancelled/Expired	0
Gross Profit	\$ 39985.42	Gross Loss	\$ -17670.16	Average Win	\$ 16.86	Average Loss	\$ -18.72
Largest Win	\$ 142.3	Largest Loss	\$ -296.25	Max Consec Wins	31	Max Consec Losses	11
Avg Consec Wins	4.58	Avg Consec Loss	1.82	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS



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