

QUANT ANALYZER PORTFOLIO REPORT

TIO Index 4 Safe 2014-2021

TOTAL PROFIT

\$ 14094.3

PROFIT IN PIPS 754365900 PIPS

YRLY AVG PROFIT \$ 1838.41

YRLY AVG % RET 18.38 %

CAGR 11.62 %

OF TRADES

3300

SHARPE RATIO

0.34

PROFIT FACTOR

2.36

RETURN / DD RATIO

42.84

WINNING %

71.55 %

DRAWDOWN

\$ 329

% DRAWDOWN

2.15 %

DAILY AVG PROFIT

\$ 9.93

MTHLY AVG PROFIT

\$ 153.2

AVERAGE TRADE

\$ 4.27

ANNUAL% / MAX DD%

5.4

R EXPECTANCY

0.39 R

R EXP SCORE

166.22 R

SON

17.19

SON SCORE

14.53

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	DowJones30	DowJones30	unknown	\$ 4063.2	426420000 pips	1005	0.24	2.17
S3	EuroStoxx50	EuroStoxx50	unknown	\$ 4855.62	118017000 pips	1322	0.27	2.06
S4	Nasdaq100	Nasdaq100	unknown	\$ 3426.83	174123900 pips	557	0.36	3.34
S5	S&P500	S&P500	unknown	\$ 1748.65	35805000 pips	416	0.38	2.98
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	DowJones30	24.81	72.84 %	\$ 163.8	1.5 %	\$ 547.74	\$ 45.65	\$ 6.01
S3	EuroStoxx50	23.64	70.05 %	\$ 205.44	1.81 %	\$ 662.01	\$ 55.18	\$ 4.64
S4	Nasdaq100	30.67	68.94 %	\$ 111.72	0.91 %	\$ 483.57	\$ 40.32	\$ 7.29
S5	S&P500	16.19	76.68 %	\$ 108	0.99 %	\$ 246.66	\$ 20.57	\$ 3.38

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	-3.99	262.32	340.49	75.85	313.33	180.42	128.98	155.13	-67.42	0	0	0	1385.11
2020	18.68	-43.02	2410.54	386.93	231.06	349.94	204.5	155.9	594.5	105.3	149.37	275.13	4838.83
2019	37.48	145.23	71.65	22.89	177.62	48.5	141.58	318.18	331.64	-84.17	83.28	-6.57	1287.31
2018	18.3	136.12	-72.53	116.88	68.63	236.17	134.41	126.9	178.38	207.77	10.53	22.09	1183.65
2017	23.4	57.53	122.51	110.12	105.14	240.4	97.65	185.87	39.81	21.46	13.43	77.18	1094.5
2016	-6.69	-70.09	289.51	140.93	172.44	192.14	19.09	3.63	181.65	110.81	218	107.29	1358.71
2015	227.02	123.76	52.81	131.7	283.62	383.84	8.78	457.32	145.54	71.06	12.1	104.09	2001.64
2014	2.24	63.14	66.66	12.7	102.18	72.18	59.83	-129.21	107.01	316.39	191.73	79.7	944.55

STATS

Strategy							
Wins/Losses Ratio	2.51	Payout Ratio (Avg Win/Loss)	0.94	Average # of Bars in Trade	0		
AHPR	0.03	Z-Score	-13.86	Z-Probability	99.9 %		
Expectancy	4.27	Deviation	\$ 14.27	Exposure	-999999999 %		

Stagnation in Days

109

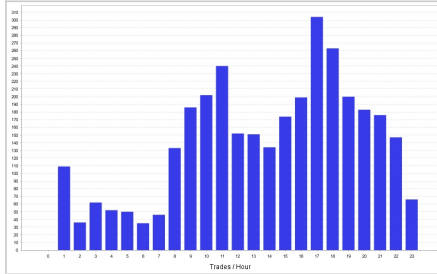
Stagnation in %

3.87 %

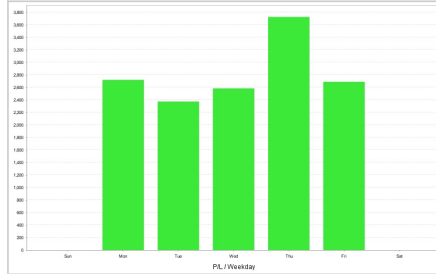
Trades

		# of Wins	2361	# of Losses	939	# of Cancelled/Expired	0
Gross Profit	\$ 24477.01	Gross Loss	\$ -10382.71	Average Win	\$ 10.37	Average Loss	\$ -11.06
Largest Win	\$ 85.38	Largest Loss	\$ -109.6	Max Consec Wins	26	Max Consec Losses	11
Avg Consec Wins	4.64	Avg Consec Loss	1.84	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

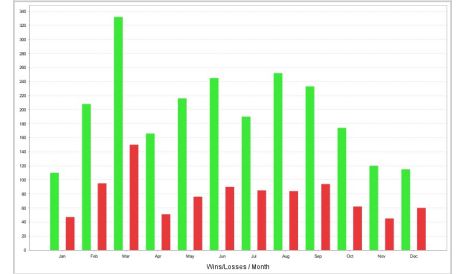
CHARTS



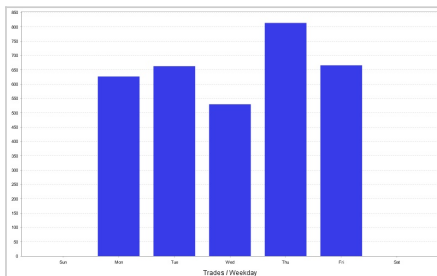
Trades by hour



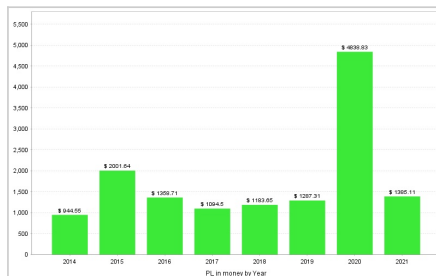
P/L by weekday



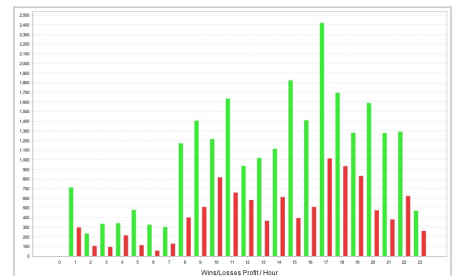
Wins/Losses by month



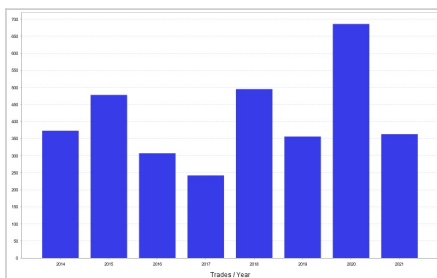
Trades by weekday



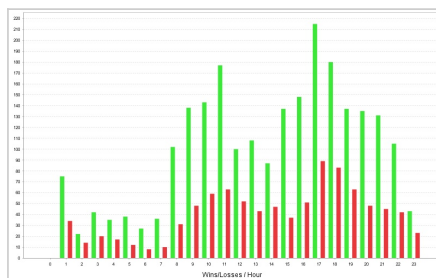
P/L by year



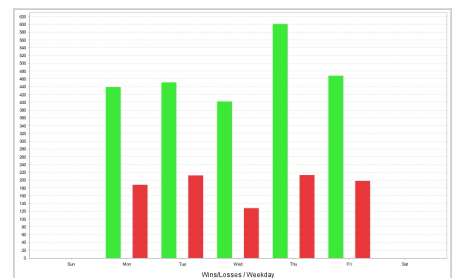
Wins/Losses Profit by hour



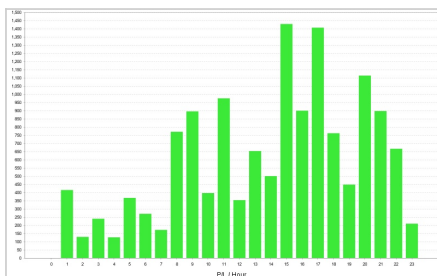
Trades by year



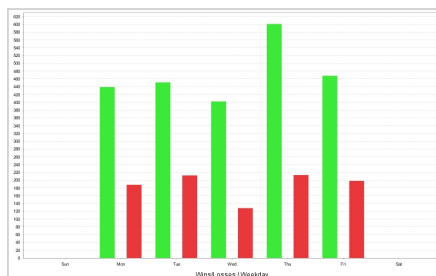
Wins/Losses by hour



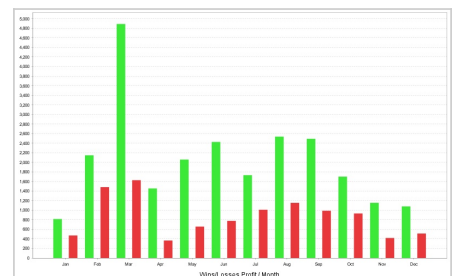
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer