

QUANT ANALYZER PORTFOLIO REPORT

TIO Stocks 2013-2021

TOTAL PROFIT

\$ 13586.37

PROFIT IN PIPS 44531000 PIPS

YRLY AVG PROFIT \$ 1552.69

YRLY AVG % RET 15.53 %

CAGR 10 %

OF TRADES

2078

SHARPE RATIO

0.41

PROFIT FACTOR

4

RETURN / DD RATIO

57.09

WINNING %

75.84 %

DRAWDOWN

\$ 237.97

% DRAWDOWN

1.95 %

DAILY AVG PROFIT

\$ 4.52

MTHLY AVG PROFIT

\$ 129.39

AVERAGE TRADE

\$ 6.54

ANNUAL% / MAX DD%

5.13

R EXPECTANCY

0.73 R

R EXP SCORE

172.33 R

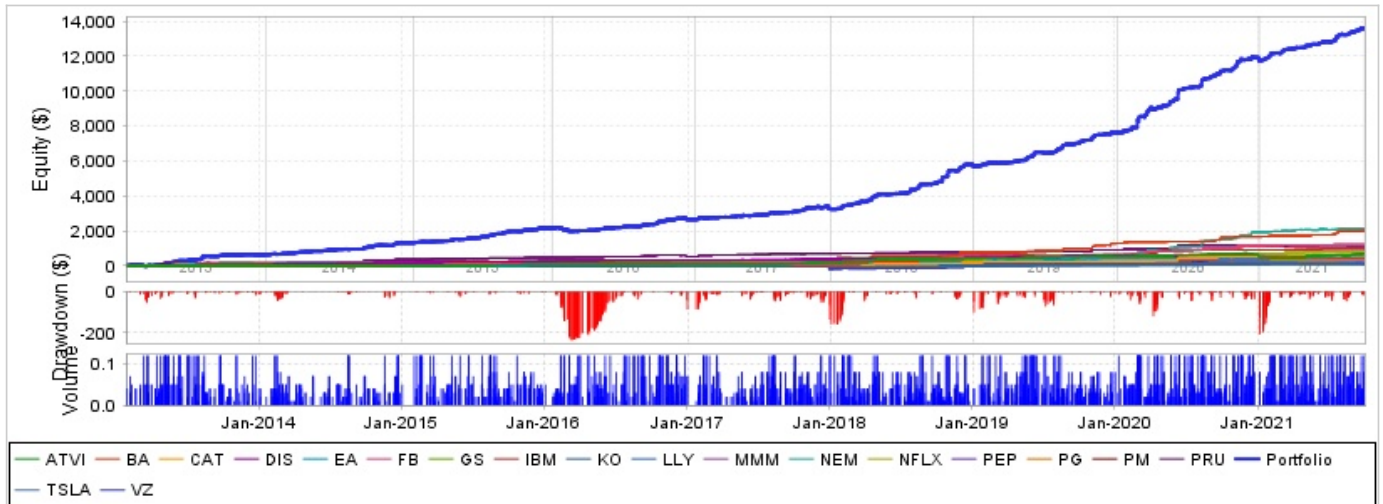
SON

18.82

SON SCORE

10.84

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	ATVI	ATVI	unknown	\$ 683.88	882800 pips	146	0.35	2.53
S3	BA	BA	unknown	\$ 2000.47	6735100 pips	95	0.81	15.34
S4	CAT	CAT	unknown	\$ 595.89	2037400 pips	132	0.34	3.62
S5	DIS	DIS	unknown	\$ 621.35	1601500 pips	140	0.47	4.34
S6	EA	EA	unknown	\$ 589.98	1199300 pips	64	0.88	15.59
S7	FB	FB	unknown	\$ 1210.65	6116300 pips	126	0.64	8.99
S8	GS	GS	unknown	\$ 669.35	3424100 pips	121	0.35	3.46
S9	IBM	IBM	unknown	\$ 958.17	1985500 pips	147	0.45	4.29
S10	KO	KO	unknown	\$ 95.19	80800 pips	10	1.19	23.99
S11	LLY	LLY	unknown	\$ 112.68	581000 pips	50	0.25	2.23
S12	MMM	MMM	unknown	\$ 437.67	1490200 pips	65	0.71	8.1
S13	NEM	NEM	unknown	\$ 2090.78	1771500 pips	201	0.37	3.17
S14	NFLX	NFLX	unknown	\$ 793.02	8023800 pips	100	0.68	6.53
S15	PEP	PEP	unknown	\$ 140.82	1452200 pips	124	0.38	4.87
S16	PG	PG	unknown	\$ 366.14	760700 pips	101	0.59	3.39
S17	PM	PM	unknown	\$ 438.34	1149200 pips	199	0.17	1.73
S18	PRU	PRU	unknown	\$ 1151.82	1680100 pips	127	0.62	5.21
S19	TSLA	TSLA	unknown	\$ 325.56	3292300 pips	48	0.43	6.2
S20	VZ	VZ	unknown	\$ 304.61	267200 pips	82	0.22	1.8

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	ATVI	3	76.71 %	\$ 227.73	2.13 %	\$ 132.09	\$ 11.03	\$ 1.18
S3	BA	41.53	73.68 %	\$ 48.17	0.48 %	\$ 649.42	\$ 54.07	\$ 5.65
S4	CAT	15.7	60.61 %	\$ 37.95	0.36 %	\$ 111.59	\$ 9.31	\$ 1.05
S5	DIS	10.12	82.86 %	\$ 61.37	0.58 %	\$ 169.36	\$ 14.12	\$ 1.87

S6	EA	38.46	85.94 %	\$ 15.34	0.15 %	\$ 164.83	\$ 13.72	\$ 2.02
S7	FB	26.15	86.51 %	\$ 46.29	0.42 %	\$ 199.47	\$ 16.58	\$ 1.58
S8	GS	5.49	79.34 %	\$ 121.83	1.15 %	\$ 108.87	\$ 9.05	\$ 1.01
S9	IBM	18.95	71.43 %	\$ 50.56	0.48 %	\$ 216.66	\$ 18.08	\$ 2.31
S10	KO	22.99	90 %	\$ 4.14	0.04 %	\$ 87.96	\$ 7.32	\$ 1.18
S11	LLY	2.36	72 %	\$ 47.69	0.47 %	\$ 42.19	\$ 3.52	\$ 0.37
S12	MMM	13.27	90.77 %	\$ 32.97	0.32 %	\$ 154.33	\$ 12.87	\$ 1.65
S13	NEM	12.25	69.15 %	\$ 170.65	1.67 %	\$ 353.25	\$ 29.45	\$ 1.84
S14	NFLX	21.32	80 %	\$ 37.19	0.37 %	\$ 216.02	\$ 18.02	\$ 1.93
S15	PEP	22.93	75.81 %	\$ 6.14	0.06 %	\$ 21.67	\$ 1.81	\$ 0.2
S16	PG	10.59	75.25 %	\$ 34.57	0.33 %	\$ 81.35	\$ 6.78	\$ 0.71
S17	PM	2	72.86 %	\$ 219.28	2.13 %	\$ 63.44	\$ 5.28	\$ 0.39
S18	PRU	11.3	81.1 %	\$ 101.94	0.96 %	\$ 255.76	\$ 21.33	\$ 2.42
S19	TSLA	10.52	75 %	\$ 30.95	0.3 %	\$ 130.22	\$ 10.85	\$ 1.8
S20	VZ	1.33	68.29 %	\$ 229.33	2.28 %	\$ 96.29	\$ 8.02	\$ 0.86

MONTHLY PERFORMANCE (\$)

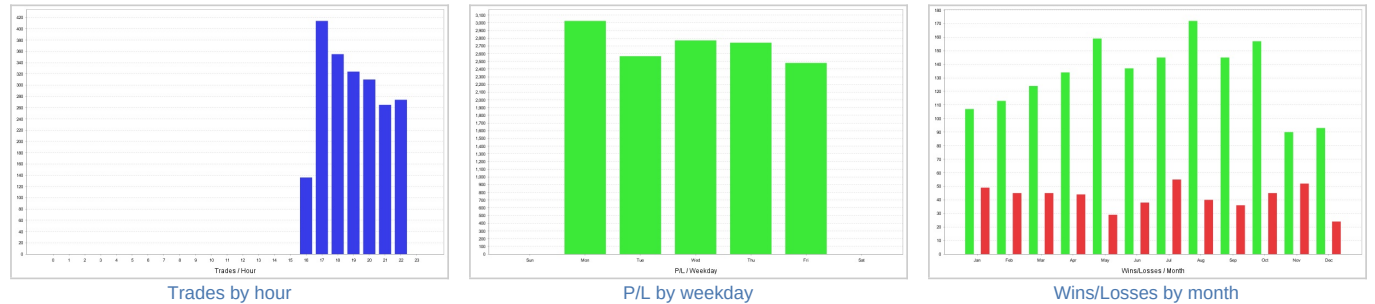
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	62.93	176.15	292.93	58.67	171.22	142.06	415.53	149.25	222.84	-24.77	0	0	1666.81
2020	99.52	599.75	647.69	81.72	370.93	721.58	97.35	491.39	405.67	161.06	496.68	116.66	4290
2019	14.51	100.86	-28.62	83.99	275.34	252.37	8.59	435.71	67.15	209.64	265.21	137.93	1822.68
2018	70.47	168.93	151.29	348.5	84.86	59.51	202.04	325.23	51.69	642.52	237.95	200.95	2543.94
2017	91.14	5.85	31.64	21.05	75.59	30.41	97.59	31.23	66.4	135.49	133.2	-105.48	614.11
2016	22.54	-90.12	-74.67	24.85	71.96	83.8	73.46	-13.47	128.26	176.38	90.82	7.94	501.75
2015	-2	54.16	40.46	28.13	80.16	67.69	85.12	153.19	134.03	15.85	98.72	81.25	836.76
2014	30.84	22.94	40.46	70.15	42.98	63.36	40.2	1.3	85.12	138.06	-10.92	156.53	681.02
2013	13.07	5.49	-21.14	83.87	138.36	59.87	83.03	178.83	62.92	1.34	27.37	-3.71	629.3

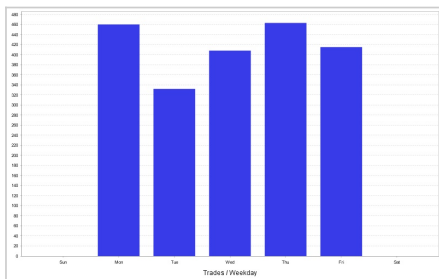
STATS

Strategy							
Wins/Losses Ratio	3.14	Payout Ratio (Avg Win/Loss)	1.28	Average # of Bars in Trade	0		
AHPR	0.04	Z-Score	-6.49	Z-Probability	0 %		
Expectancy	6.54	Deviation	\$ 15.83	Exposure	-999999999 %		
Stagnation in Days	171	Stagnation in %	5.37 %				

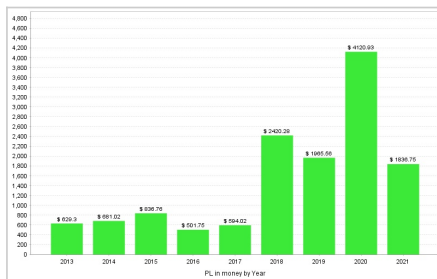
Trades							
		# of Wins	1576	# of Losses	502	# of Cancelled/Expired	0
Gross Profit	\$ 18109.79	Gross Loss	\$ -4523.42	Average Win	\$ 11.49	Average Loss	\$ -9.01
Largest Win	\$ 110.84	Largest Loss	\$ -121.83	Max Consec Wins	34	Max Consec Losses	6
Avg Consec Wins	4.8	Avg Consec Loss	1.53	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

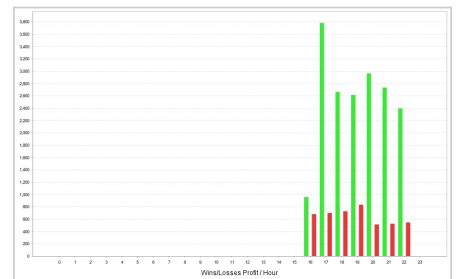




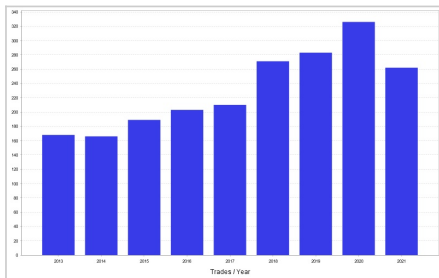
Trades by weekday



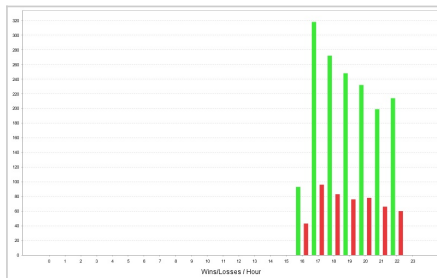
P/L by year



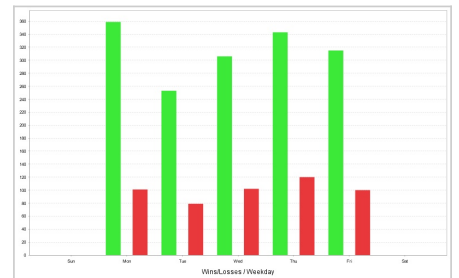
Wins/Losses Profit by hour



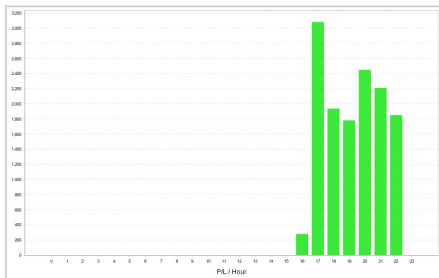
Trades by year



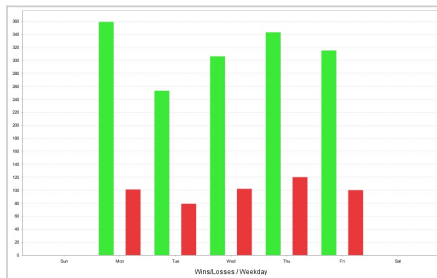
Wins/Losses by hour



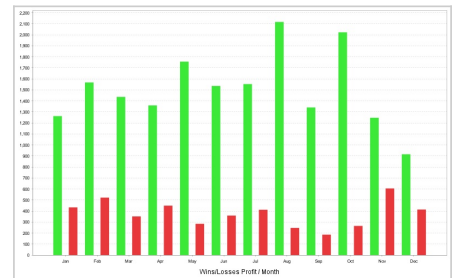
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month