

QuantX V4.9 Report

Mode: FULL\_YEAR

Date range: 2024-01-02 → 2024-12-31

Initial capital: \$1,000,000.00

Final capital: \$1,401,058.10

Total return: 40.11%

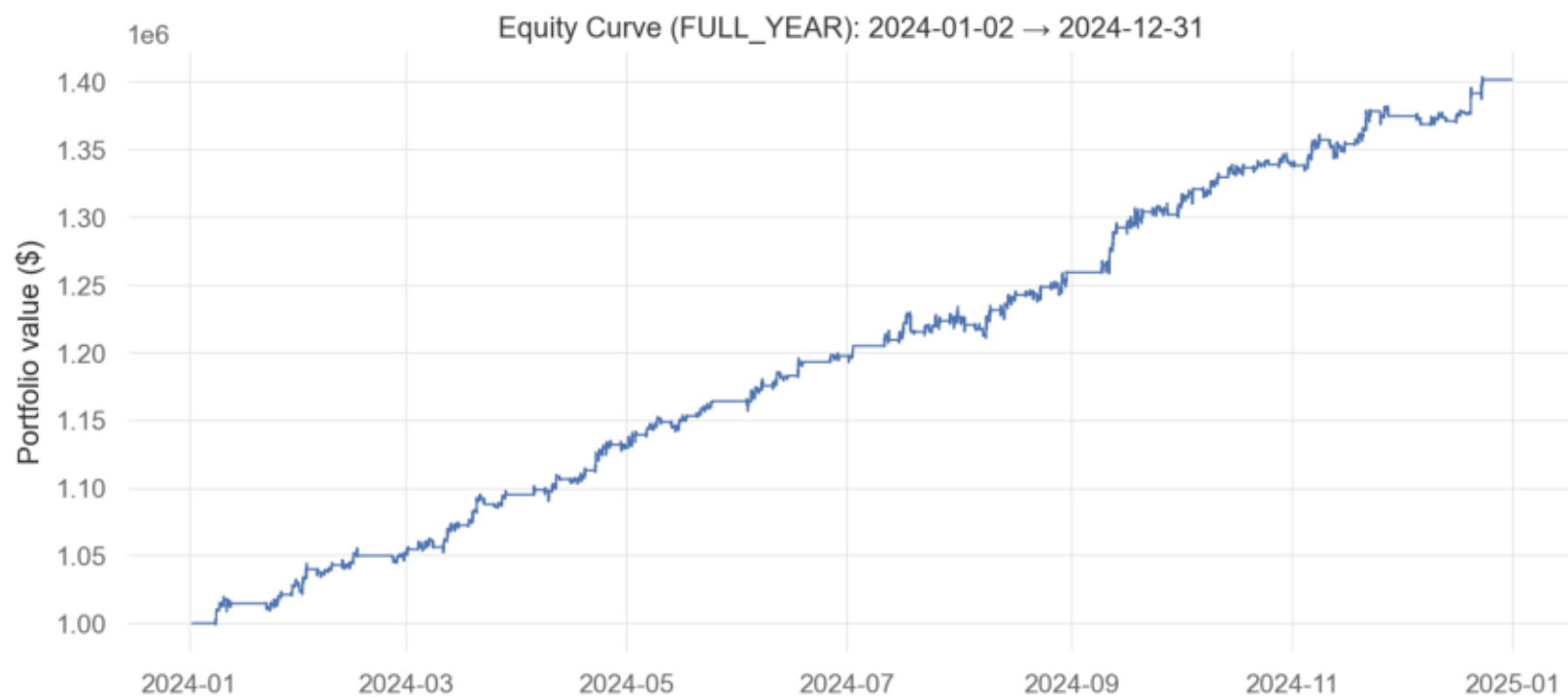
Annualized: 26.30%

Max drawdown: -1.91%

Sharpe (ann): 2.36

Trades executed: 3308

Entries: 3308 intraday exits: 55 eod closes: 3253



AAPL | All trades (117 trades)

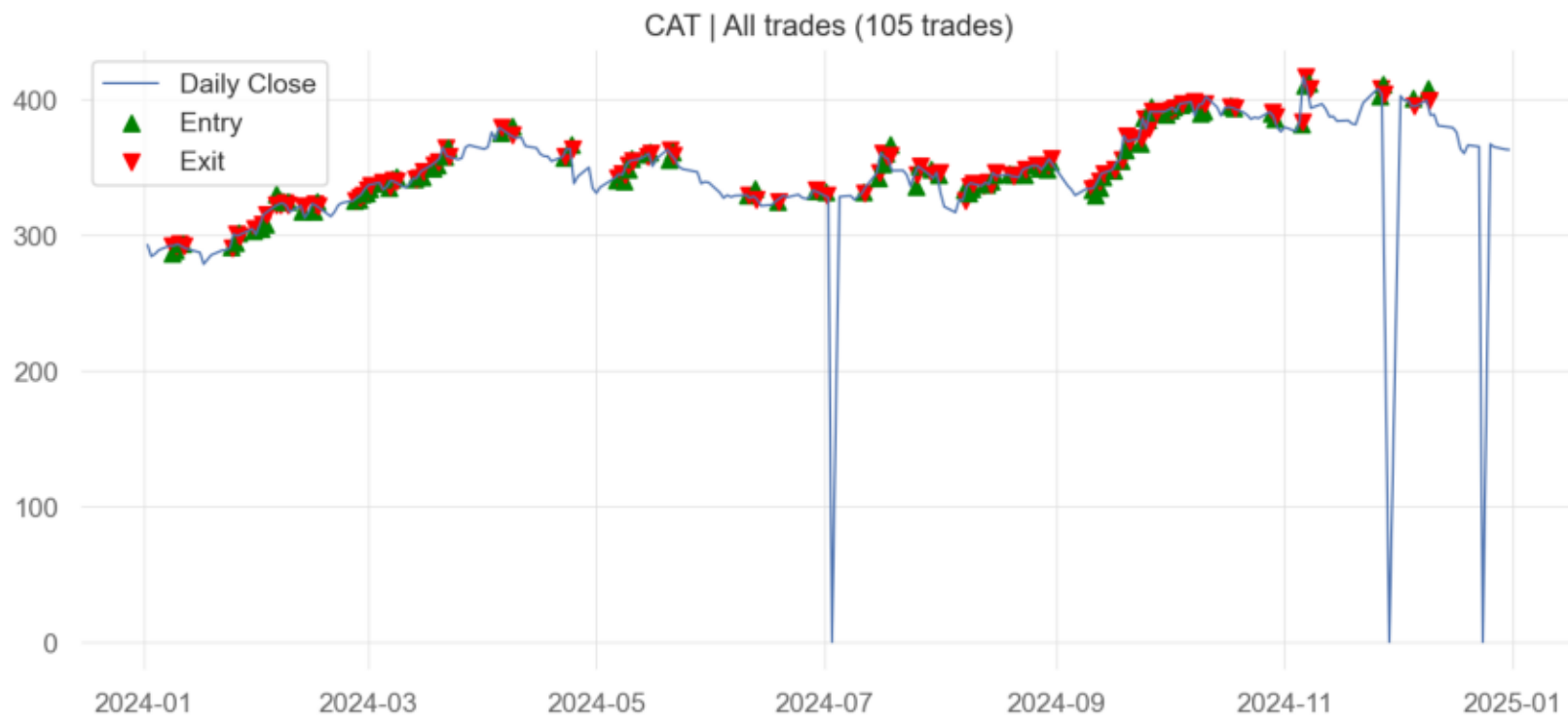




AMZN | All trades (115 trades)















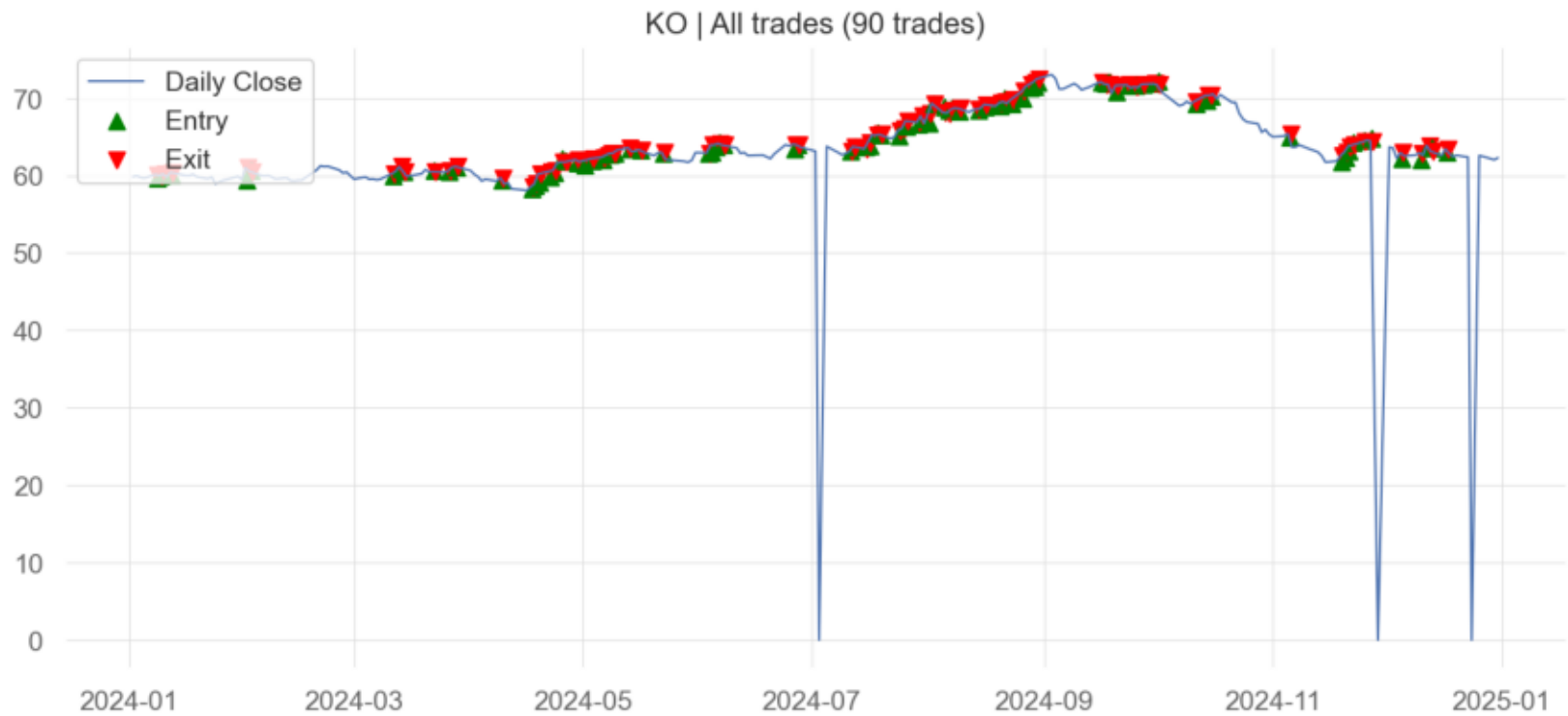




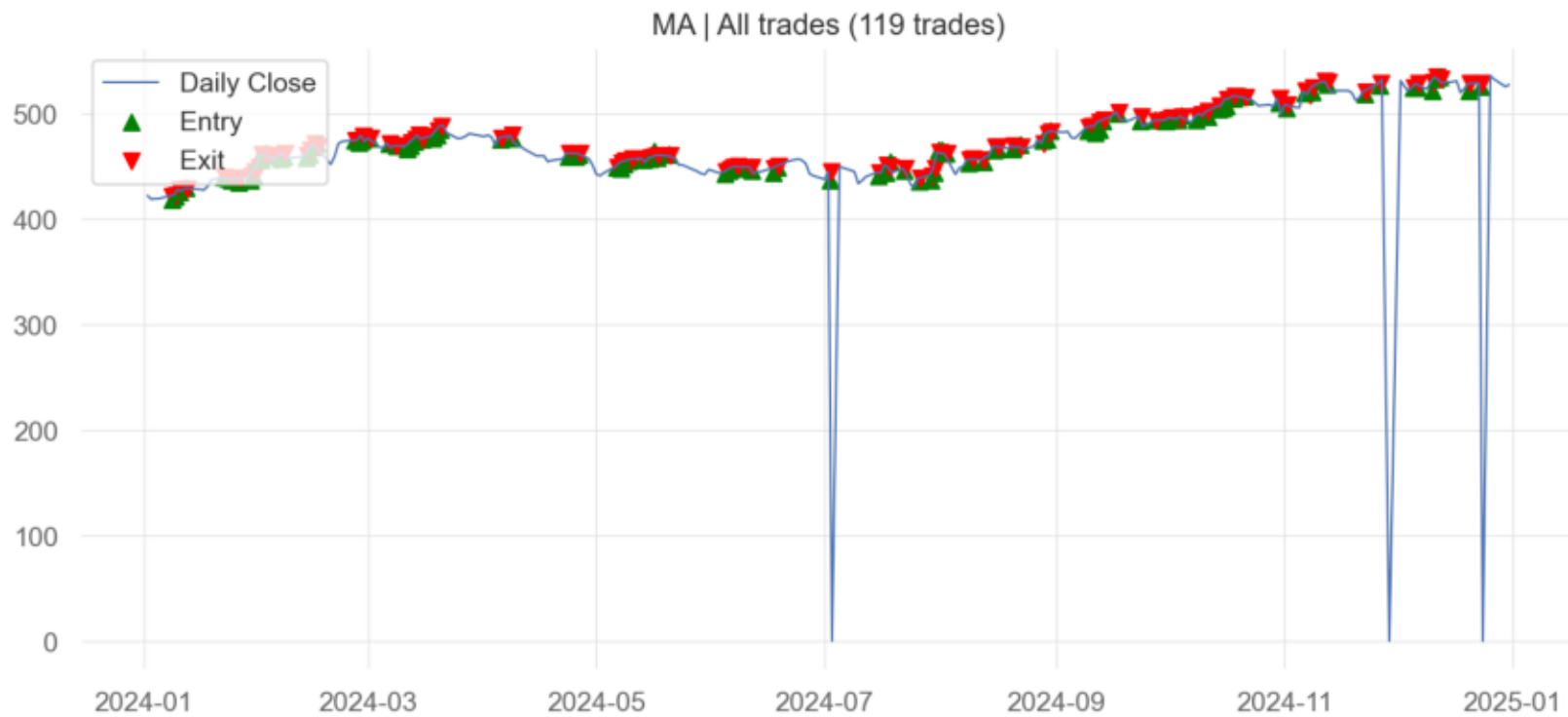


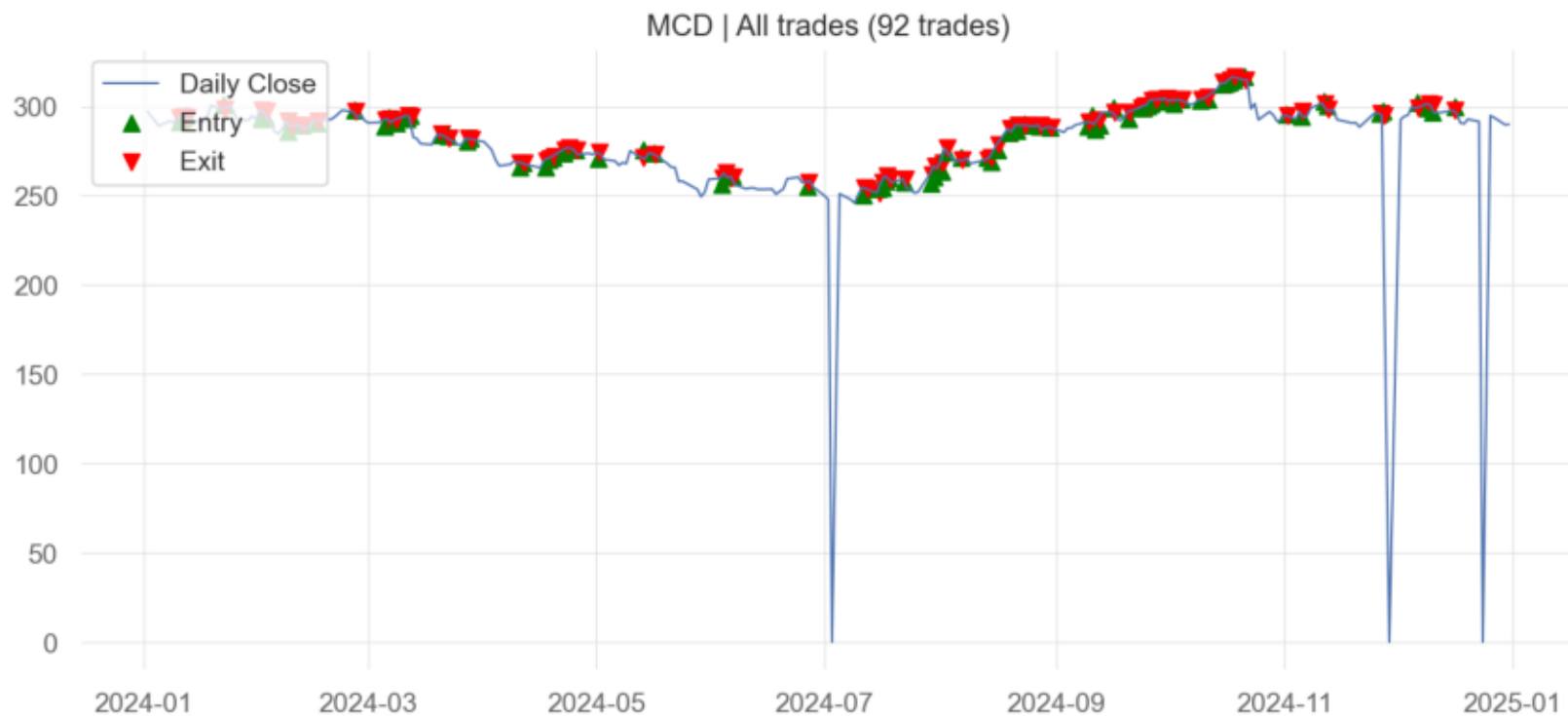








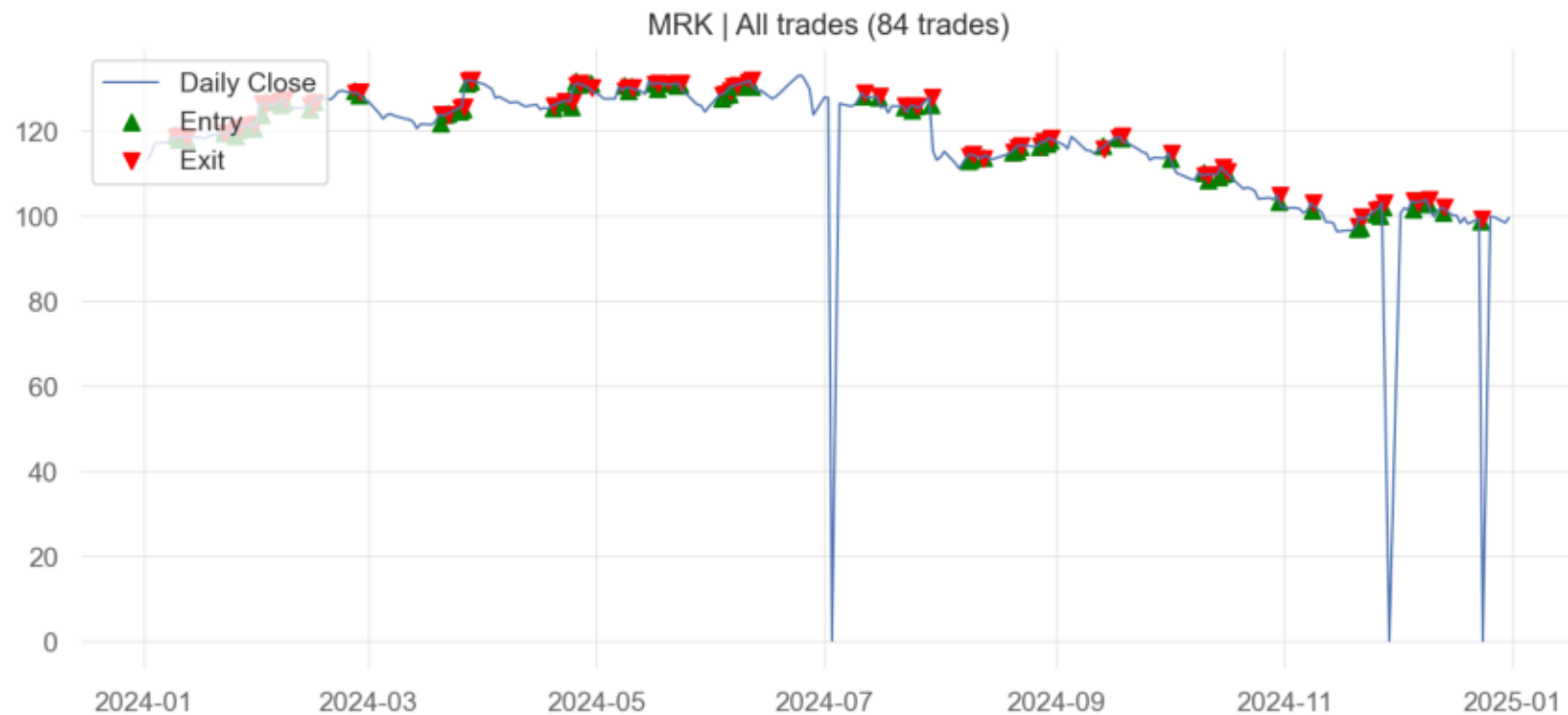




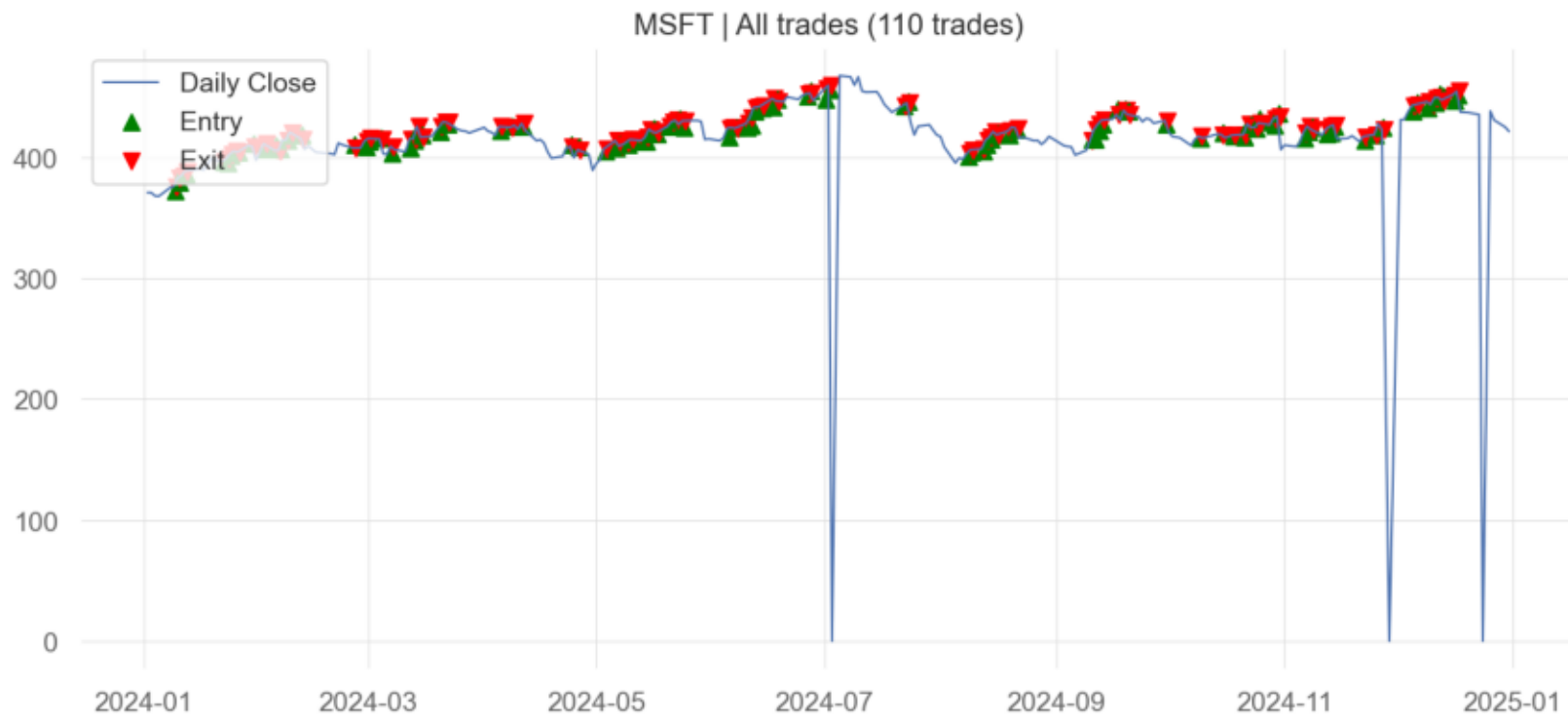


MMM | All trades (107 trades)









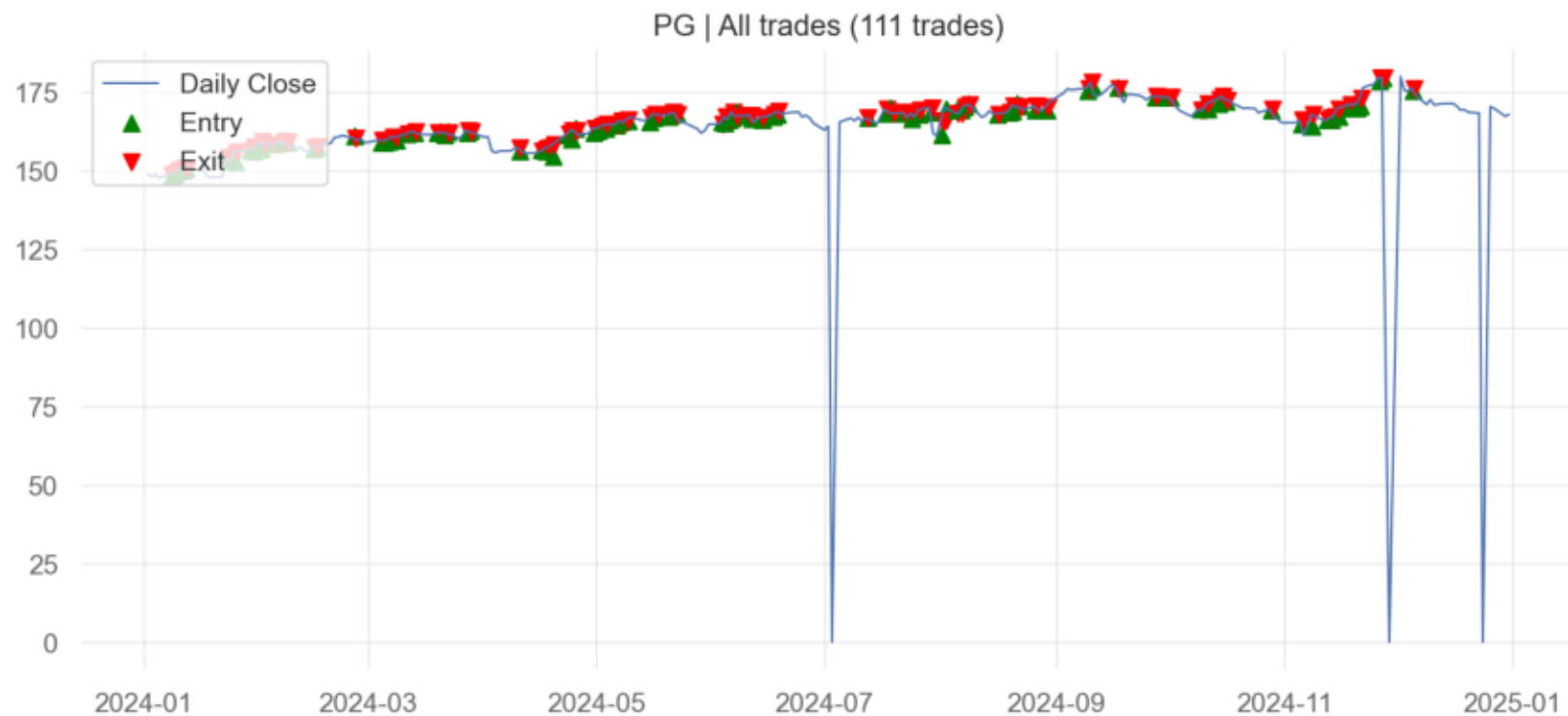














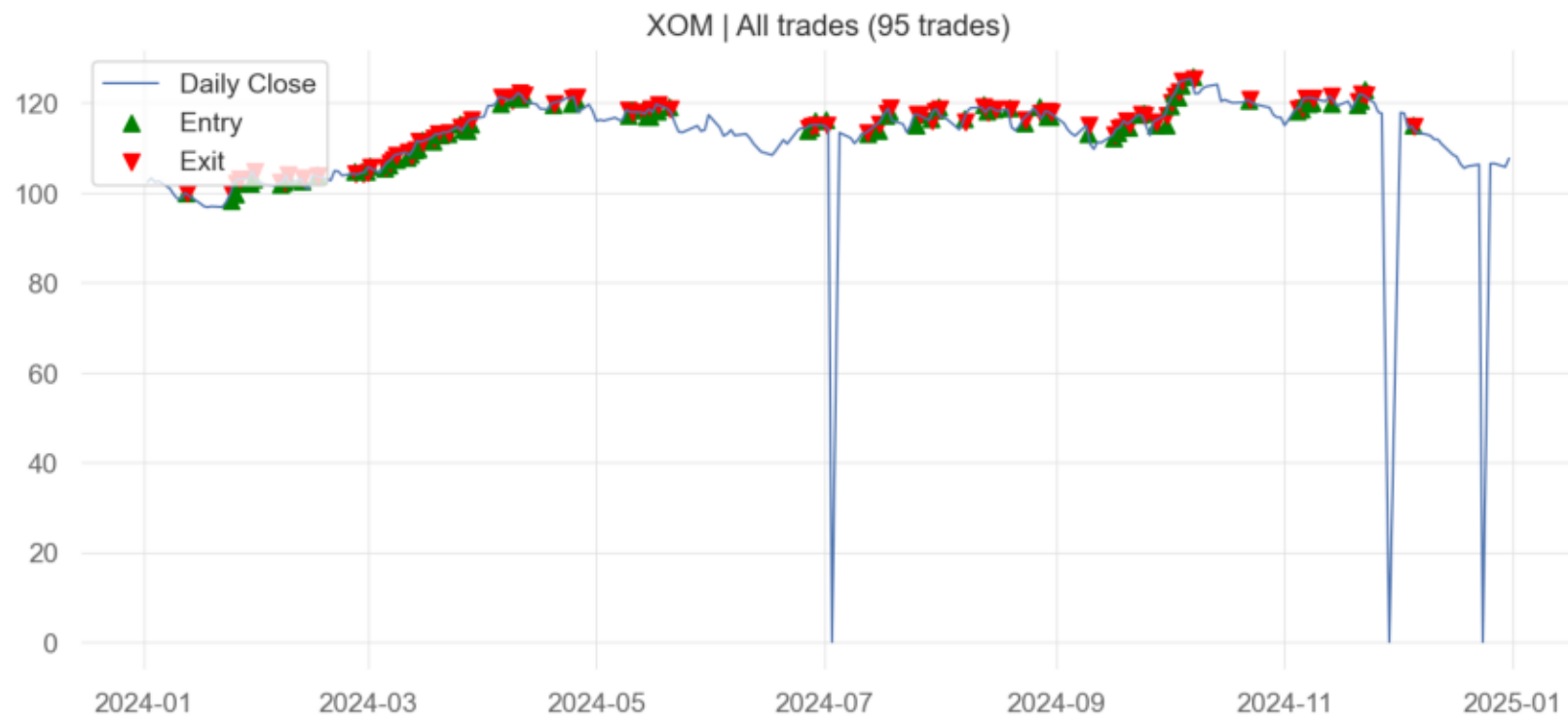




WMT | All trades (115 trades)









2024-01-08 09:45:00	JPM	170.4	166.6512	187.44000000000003	168.79999999999836	171.83800000000002	-1.825709314633453
2024-01-08 09:45:00	BAC	33.78	33.03684	37.158	554.625	33.966	-1.7665038165754698
2024-01-08 09:45:00	GS	383.37	374.93586	421.70700000000005	723.69000000000018	385.706	-1.5665675530630345
2024-01-08 09:45:00	MS	92.5	90.465	101.75000000000001	545.40000000000028	92.955	-1.7605695307737281
2024-01-08 09:45:00	WFC	49.3	48.215399999999995	54.230000000000004	628.06000000000046	49.424	-1.4882056853194696
2024-01-08 09:48:00	JNJ	160.75	157.2135	176.82500000000002	232.5	160.831	-1.0872843656512898
2024-01-08 09:50:00	PFE	29.26	28.61628	32.18600000000001	562.9799999999971	29.528	-0.957048106151777
2024-01-08 09:45:00	ABT	111.16	108.71448	122.27600000000001	564.48000000000023	110.718	-1.490816349260253
2024-01-08 09:45:00	CAT	286.25	279.9525	314.875	1044.0	288.8739999999997	-1.290103916536957
2024-01-08 09:45:00	GE	124.85	122.10329999999999	137.335	1372.00000000000027	125.8599999999999	-1.8834095136021132
2024-01-08 09:45:00	MMM	107.91	105.53598	118.70100000000001	1444.48000000000366	108.69800000000001	-1.0770094484432728
2024-01-08 09:45:00	PG	148.11	144.85158	162.92100000000002	192.0899999999977	148.272	-0.7634970630614393
2024-01-08 09:48:00	KO	59.68	58.367039999999996	65.64800000000001	376.20000000000024	59.872	-0.9437439728768394
2024-01-08 09:47:00	HD	344.4644	336.8861832	378.91084000000006	6502.5119999999926	342.566	-0.6794363049709258
2024-01-08 09:45:00	DIS	91.34	89.33052	100.47400000000002	92.99000000000093	91.074	-1.460570251453052
2024-01-08 09:45:00	MA	418.25	409.0485	460.07500000000005	434.3499999999973	420.246	-1.37161281201359
2024-01-08 09:45:00	ZTS	193.345	189.09141	212.67950000000002	723.69000000000018	194.936	-1.645803183868148
2024-01-09 09:45:00	AAPL	182.9	178.8762	201.19000000000003	613.2499999999972	183.60399999999998	-1.7079161976283834
2024-01-09 09:45:00	MSFT	372.005	363.82088999999996	409.20550000000003	509.62499999999693	371.344	-1.7490383388478894
2024-01-09 09:47:00	AMZN	148.76	145.48728	163.636	884.79000000000046	147.74599999999998	-1.3727130486507528
2024-01-09 09:50:00	GOOG	140.72	137.62416	154.792	655.14000000000044	139.762	-0.9605753850421069
2024-01-09 09:45:00	META	356.76	348.91128	392.43600000000004	92.40000000000035	351.9099999999997	-0.9876845369129773
2024-01-09 09:45:00	NVDA	518.76	507.34727999999996	570.63600000000001	1217.3499999999956	500.078	-0.8434596101845551
2024-01-09 09:58:00	JNJ	162.92	159.33576	179.212	406.0999999999919	161.15699999999998	-1.1253566282714953
2024-01-09 10:05:00	MRK	119.09	116.47002	130.99900000000002	291.17999999999904	116.952	-1.3167944285373905
2024-01-09 10:11:00	ABT	113.27	110.77806	124.59700000000001	245.29999999999873	111.2889999999999	-0.6972548849383562
2024-01-09 09:45:00	CAT	289.27	282.90605999999997	318.197	506.89000000000012	288.758	-1.1584439746564432
2024-01-09 09:52:00	GE	127.685	124.87593	140.45350000000002	416.72500000000027	126.41	-1.3484930611750683
2024-01-09 09:46:00	MMM	107.46	105.09588	118.206	769.16000000000003	108.51400000000001	-1.331945519117108
2024-01-09 09:57:00	PG	148.85	145.5753	163.735	142.38000000000054	148.374	-1.139694346062675
2024-01-09 10:03:00	KO	59.91	58.591979999999999	65.901	63.075000000000239	59.90099999999996	-1.3661853410666116
2024-01-09 09:46:00	WMT	157.91	154.43598	173.70100000000002	2443.41000000000474	158.2679999999997	-1.1126137057555265
2024-01-09 09:46:00	HD	345.64	338.03592	380.204	78.300000000000297	342.786	-1.6294183733789356
2024-01-09 10:10:00	V	262.52	256.74456	288.772	145.91999999999825	260.606	-0.6670237182332912
2024-01-09 10:23:00	MA	421.55	412.61210000000002	452.71100000000003	412.37500000000015	422.00100000000002	-0.5521163171232241