



**THE PERFORMANCE**

**BLACKBOOK**

POWERED BY THOMAS VITTNER



**THOMASVITTNER**  
TRADING & EDUCATION

# INHALT

ÜBER UNS  
MISSION  
PROJEKT 1-11  
CONCLUSIO  
KONTAKT

## THE QUANT ENGINE PROTOCOL

BUNDLED ACCESS: LEVELS 02-04



**Basic c & Reversion**  
LEVEL 02



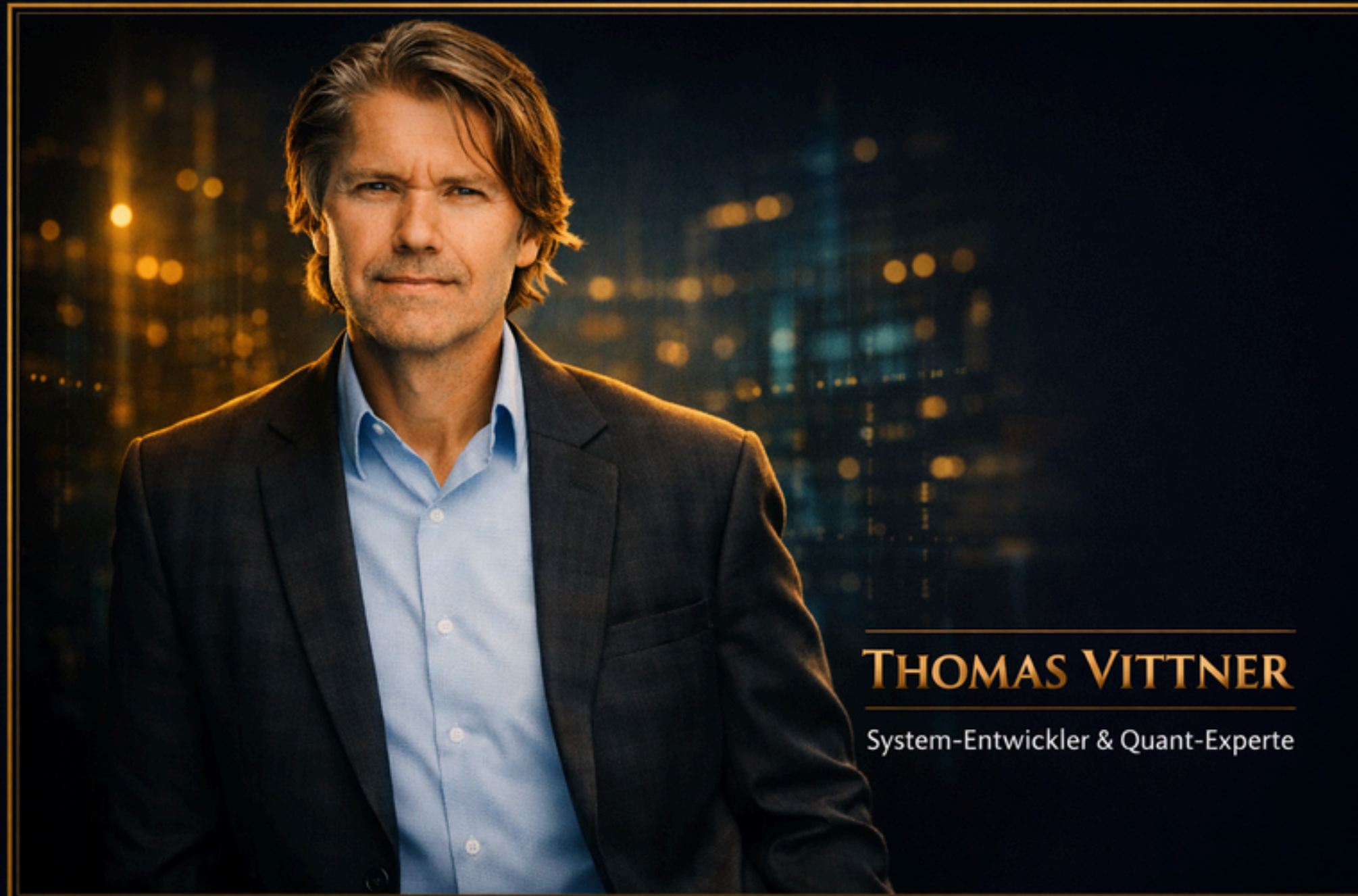
**Momentum Breakout**  
LEVEL 03



**Rotation**  
LEVEL 04



**THOMASVITTNER**  
TRADING & EDUCATION



## ÜBER UNS

THOMAS VITTNER -  
BÖRSE & QUANT  
TRADING SEIT 2001.

BESTSELLING AUTHOR,  
GRÜNDER AKTIEN  
ROBO ADVISOR,  
SPEAKER

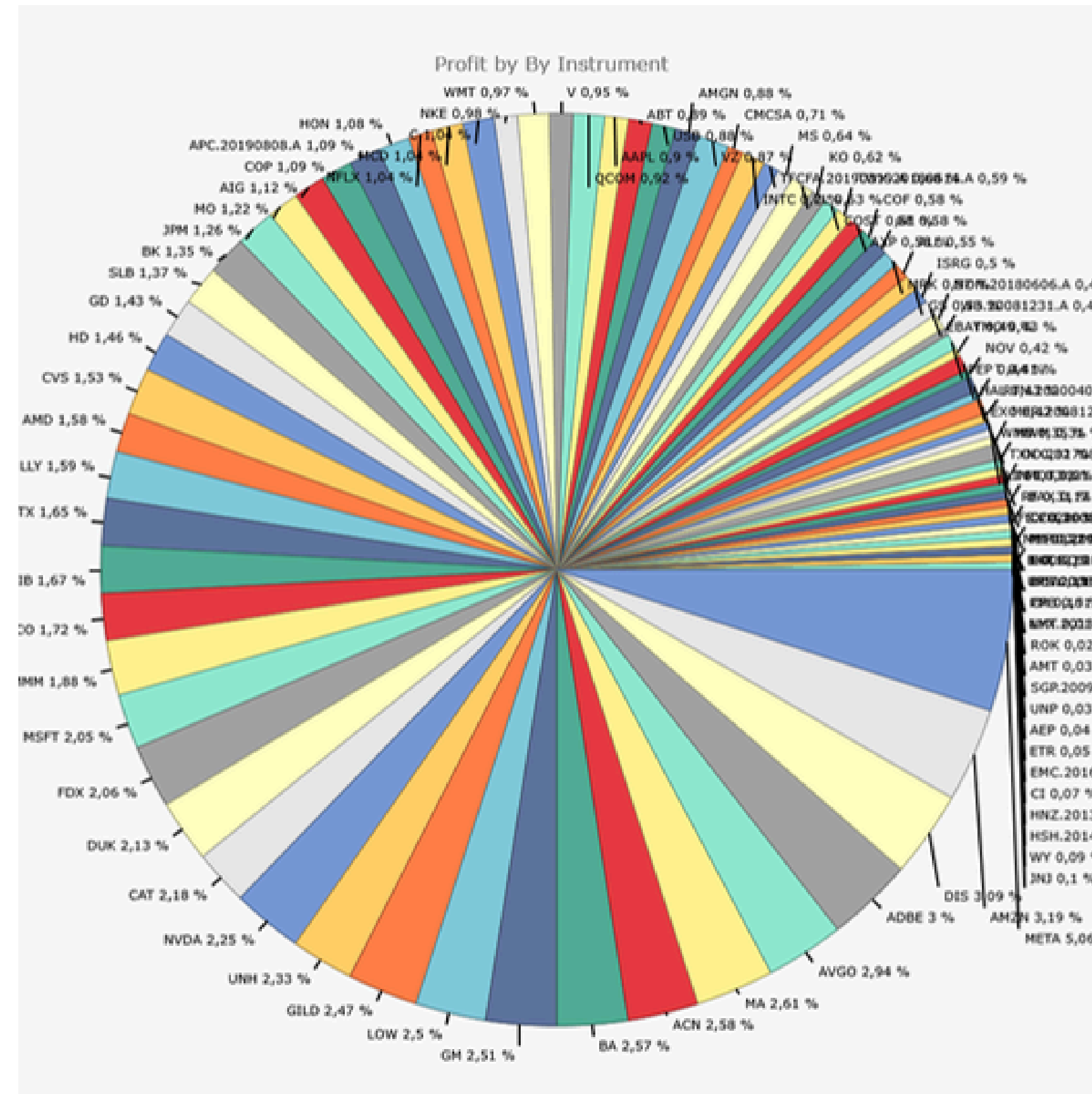
# UNSERE MISSION

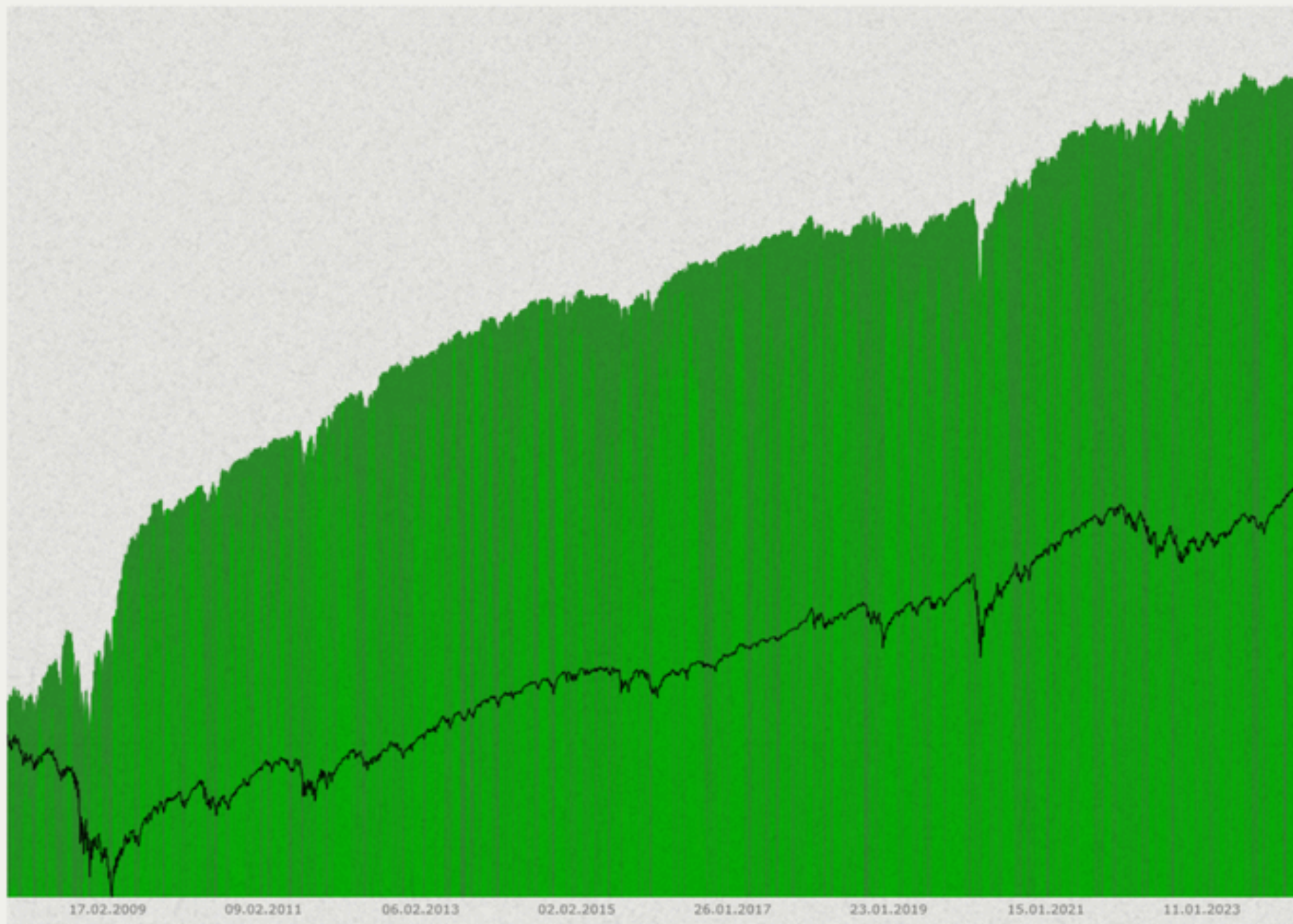
DIE ELIMINIERUNG VON HOFFNUNG DURCH MATHEMATISCHE EVIDENZ



# THE REVERSION ENGINE 1

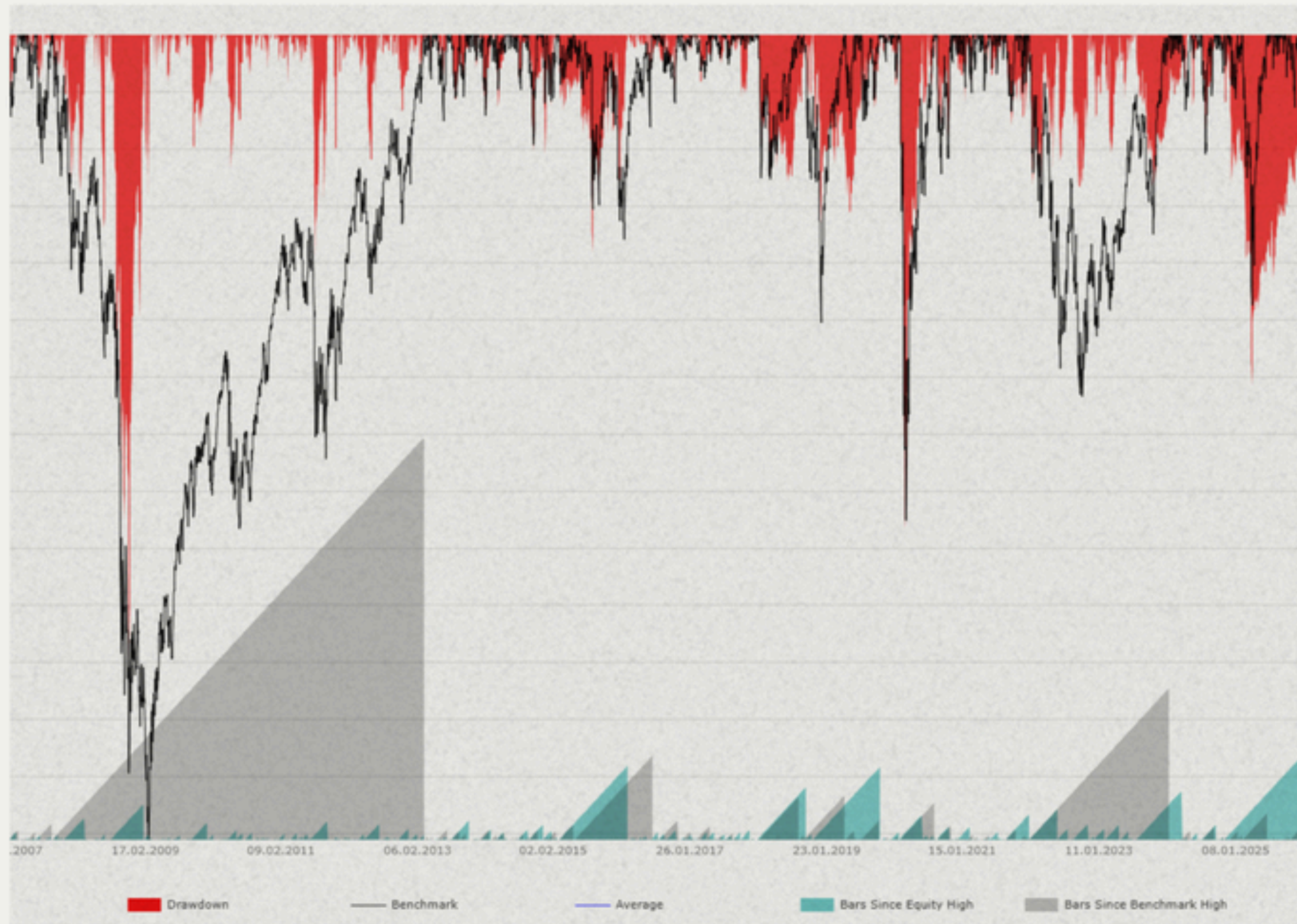
NUTZUNG EXTREMER  
STATISTISCHER  
STANDARDABWEICHUNG  
EN INNERHALB  
LIQUIDER US-LARGE-  
CAPS ZUR  
IDENTIFIKATION  
KURZFRISTIGER  
ERSCHÖPFUNGSMUSTER.





# THE REVERSION ENGINE 1

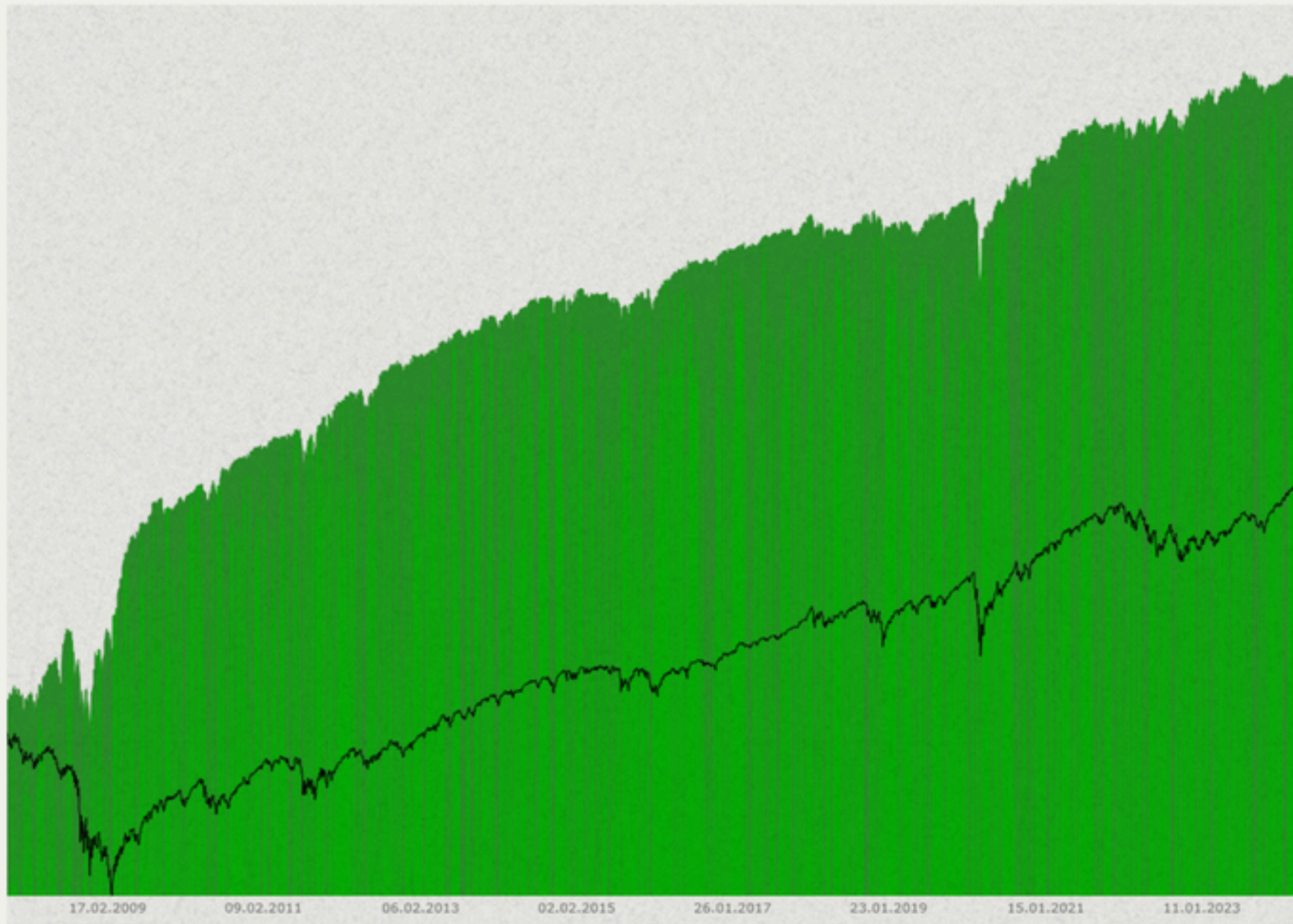
JÄHRLICHE RENDITE: 19,59%  
AVERAGE PROFIT/TRADE: 0,58%  
ROBUST SHARPE RATIO DAILY: 1.657



# THE REVERSION ENGINE 1

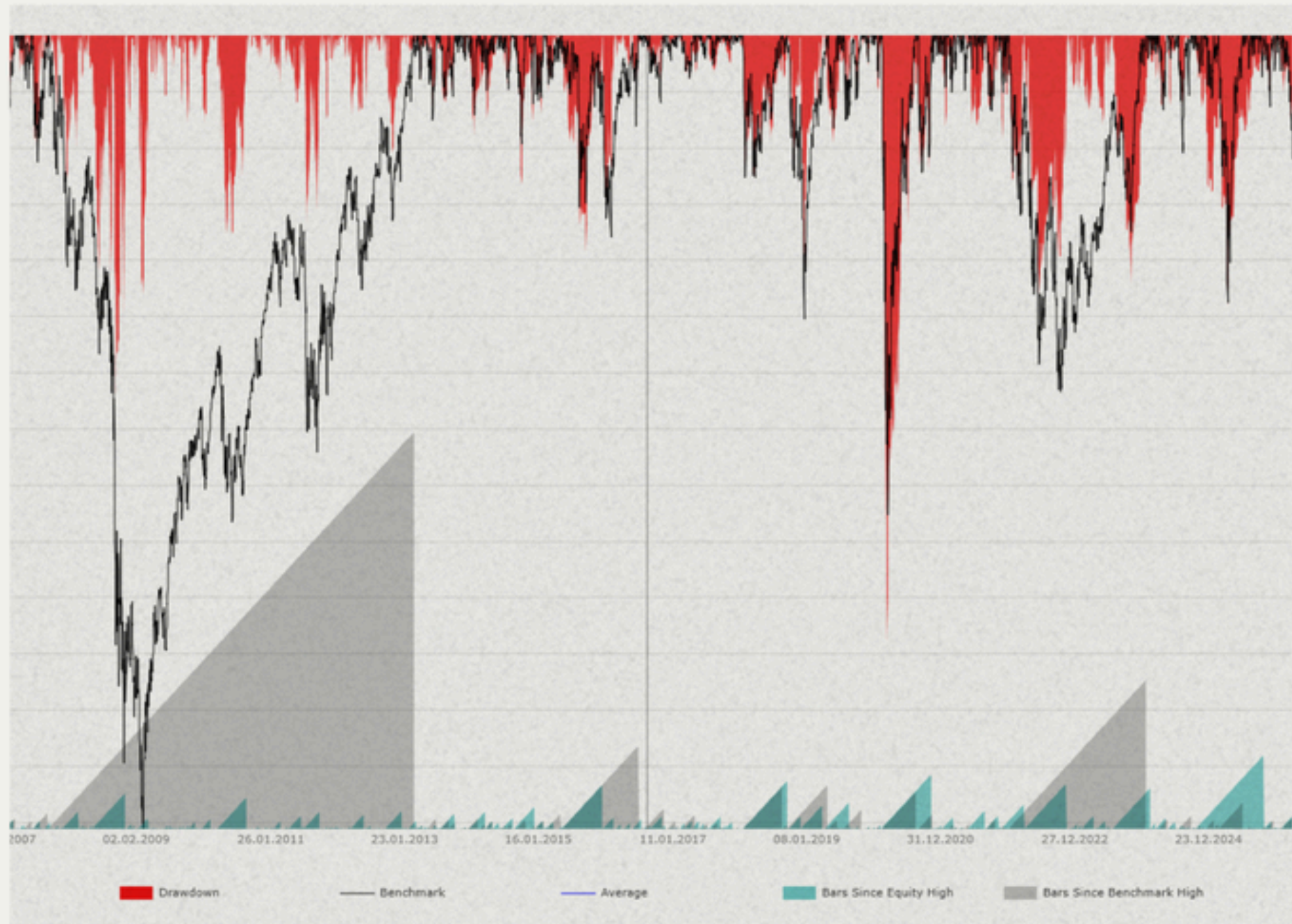
EXPECTED DRAWDOWN: 28,56%  
MEAN DRAWDOWN: 3,37%  
DRAWDOWN TIME 20%: 0,81%





## THE REVERSION ENGINE 2

JÄHRLICHE RENDITE: 21,52%  
AVERAGE PROFIT/TRADE: 0,53%  
ROBUST SHARPE RATIO DAILY: 1.395

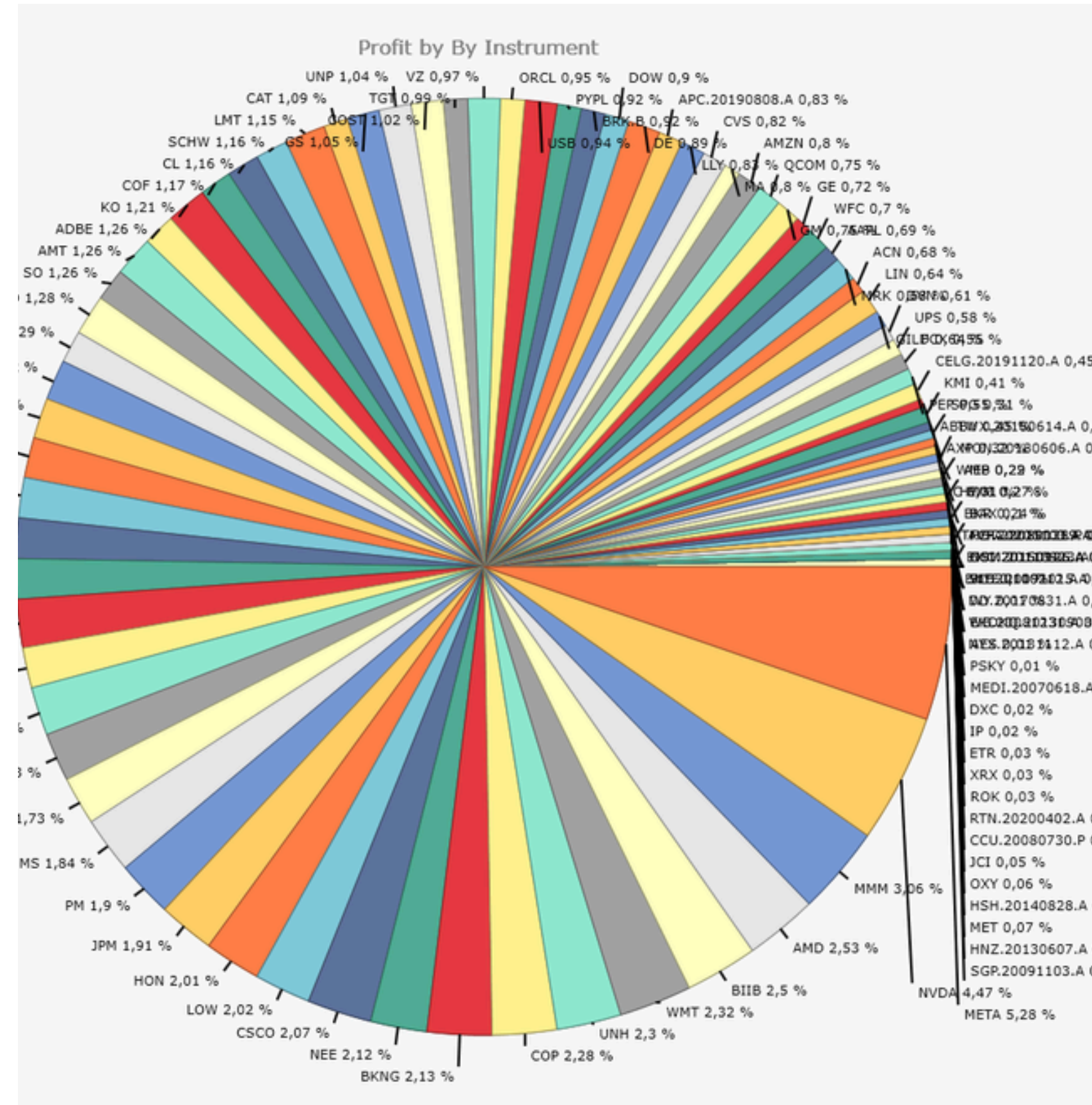


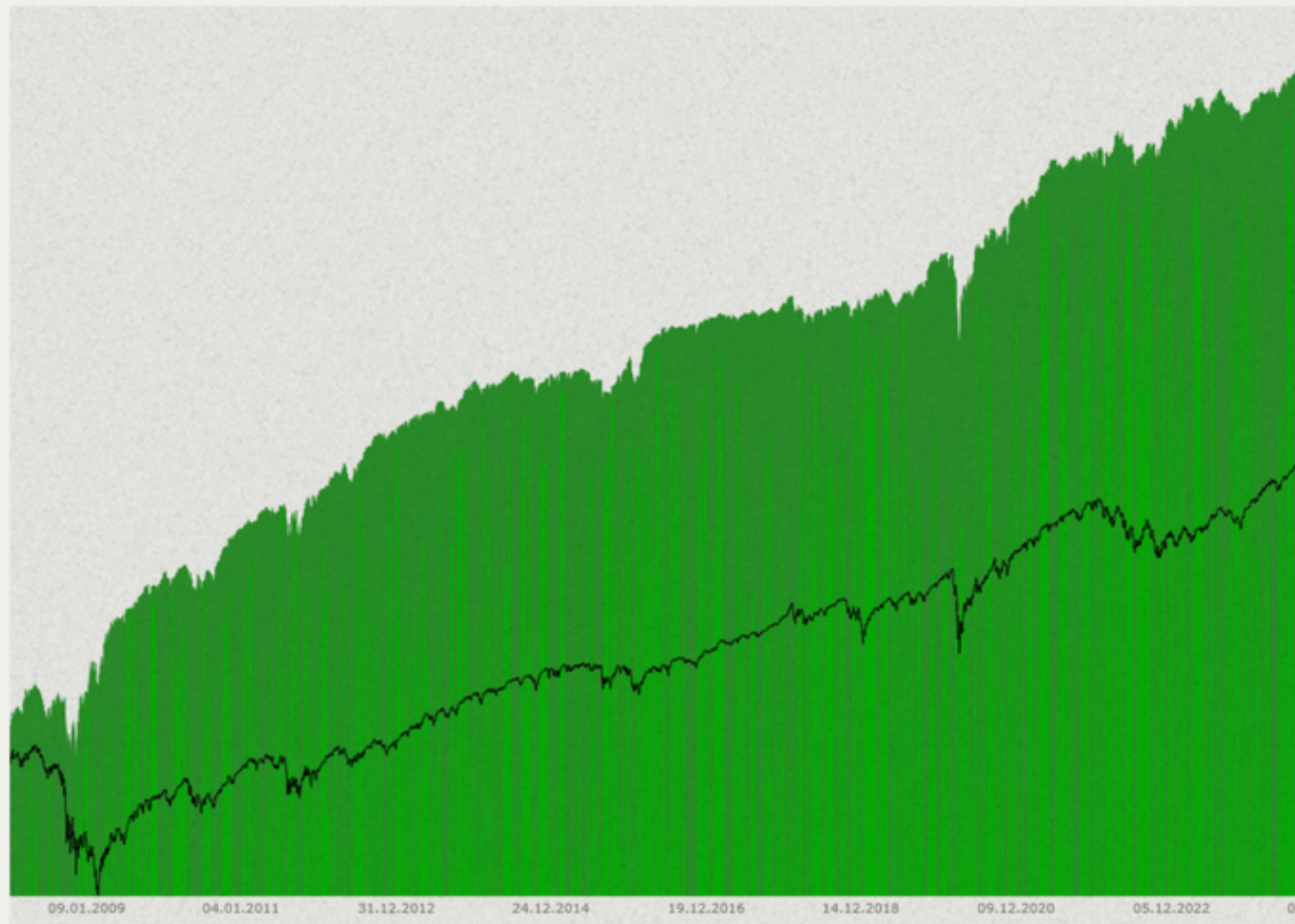
## THE REVERSION ENGINE 2

EXPECTED DRAWDOWN: 28,68%  
MEAN DRAWDOWN: 3,59%  
DRAWDOWN TIME 20%: 1,37%

# THE REVERSION ENGINE 3

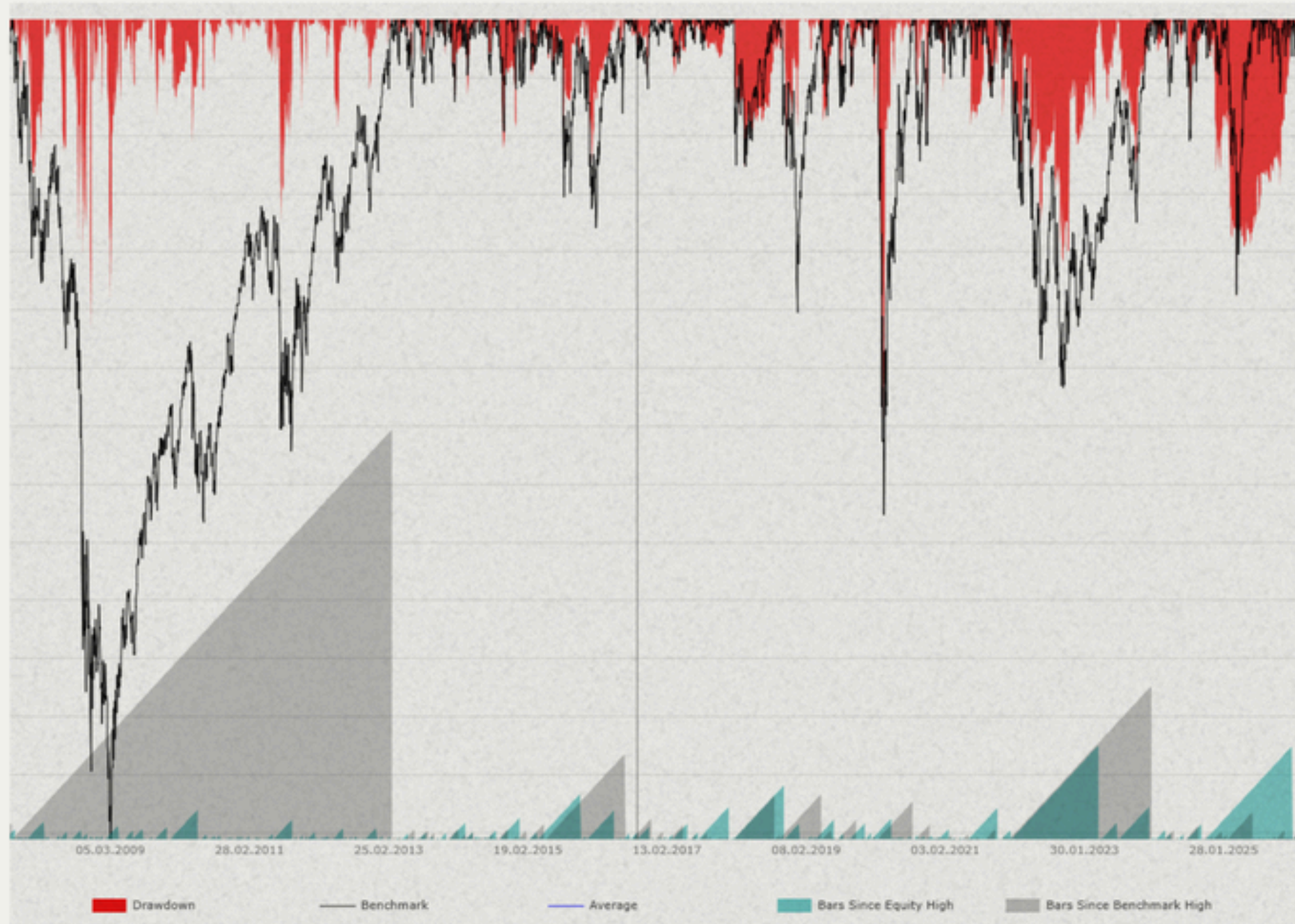
MATHEMATISCHE  
DETEKTION VON PREIS-  
UNGLEICHGEWICHTEN  
IM NASDAQ-UNIVERSUM  
ZUR IDENTIFIKATION  
SCHNELLER RÜCKKEHR-  
BEWEGUNGEN AN DEN  
STATISTISCH FAIREN  
MITTELWERT.





## THE REVERSION ENGINE 3

JÄHRLICHE RENDITE: 19,40%  
AVERAGE PROFIT/TRADE: 0,70%  
ROBUST SHARPE RATIO DAILY: 1.287

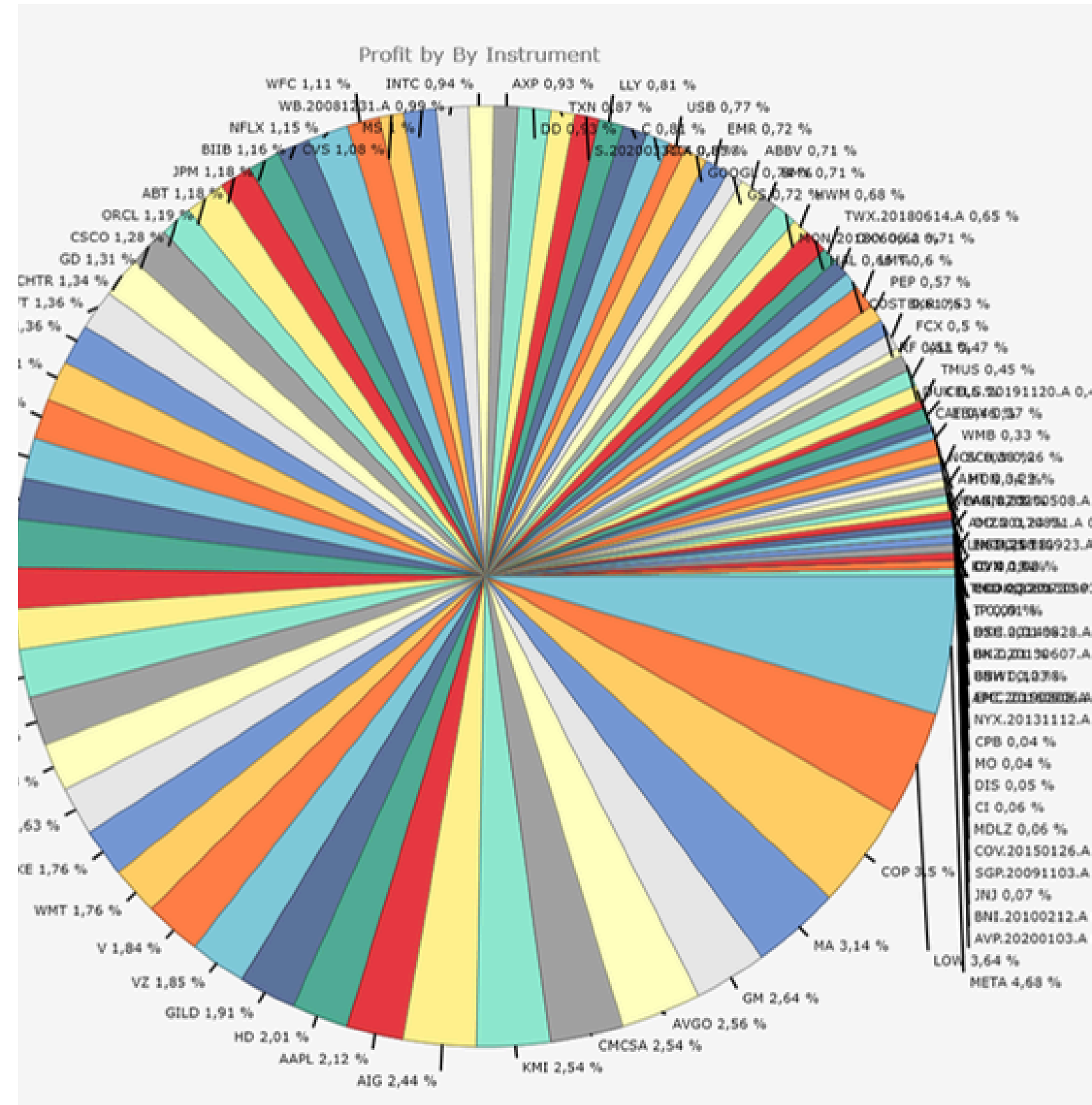


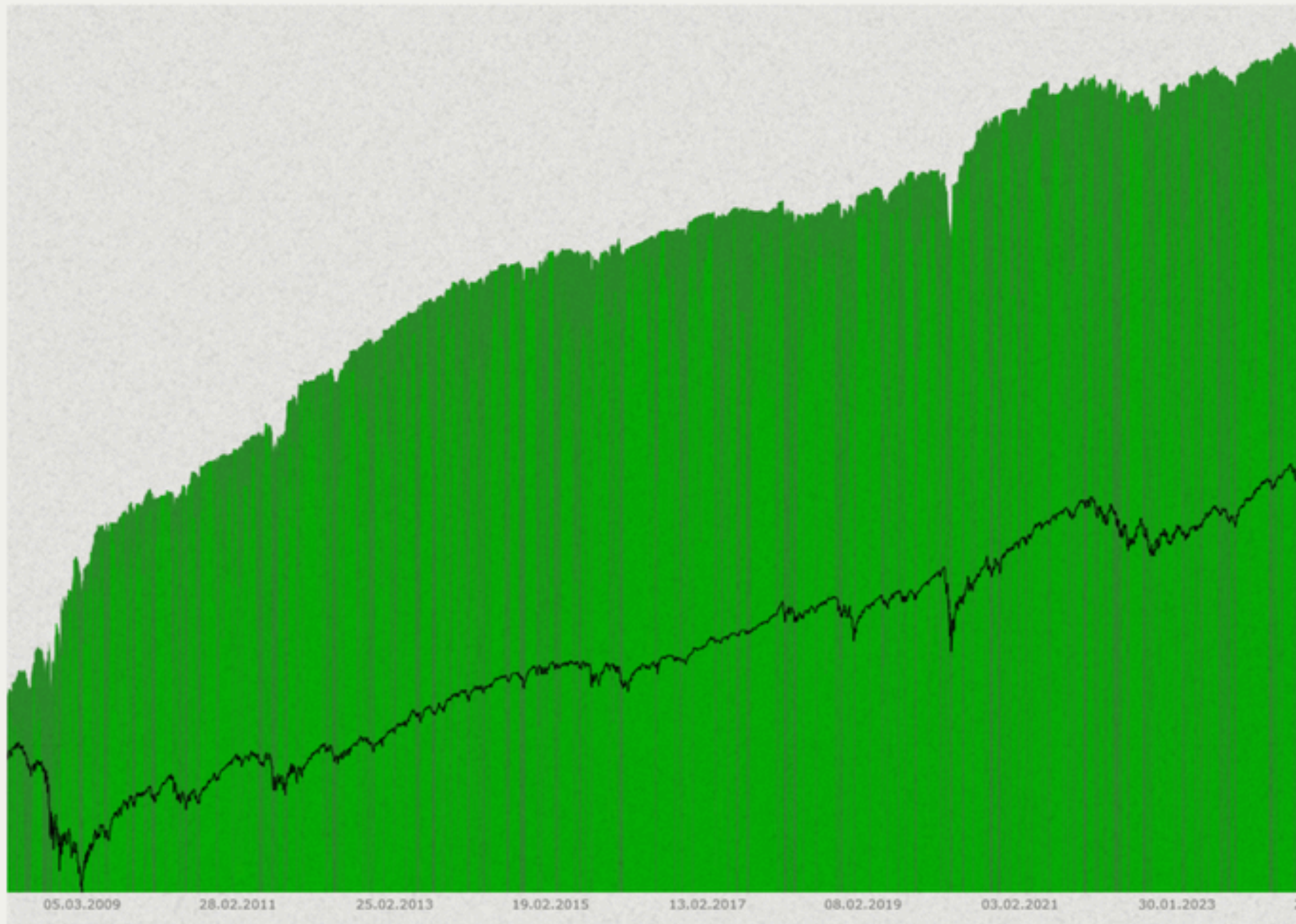
## THE REVERSION ENGINE 3

EXPECTED DRAWDOWN: 26,95%  
MEAN DRAWDOWN: 3,37%  
DRAWDOWN TIME 20%: 0,81%

# THE REVERSION ENGINE 4

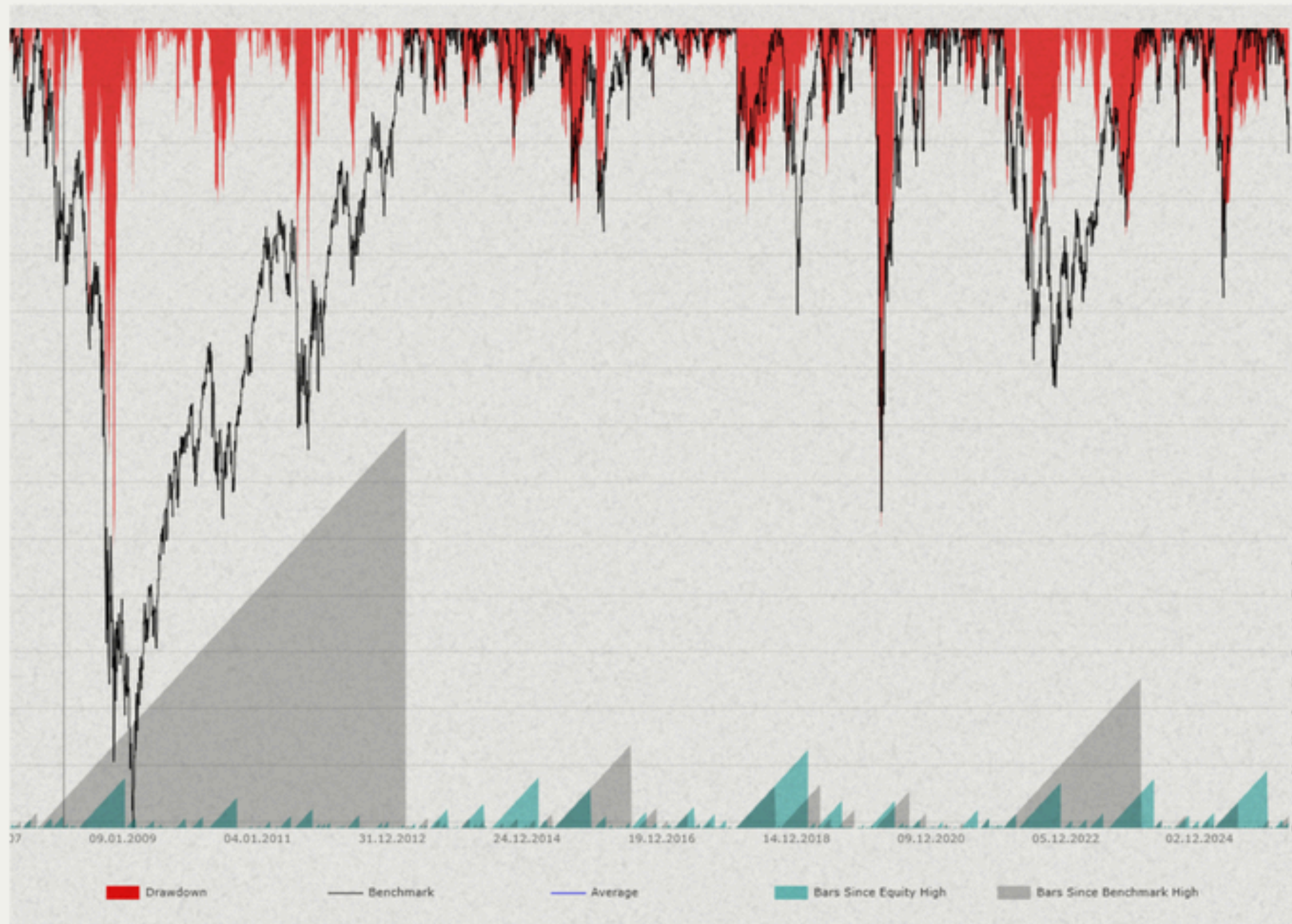
ANALYSE ALGORITHMISCHER  
STRESS-INDIKATOREN BEI  
BLUE-CHIP-AKTIEN ZUR  
PRÄZISEN AUSNUTZUNG  
VON TEMPORÄREN  
VERKAUFS-KAPITULATIONEN  
UND NACHFOLGENDER  
TECHNISCHER PREIS-  
STABILISIERUNG





## THE REVERSION ENGINE 4

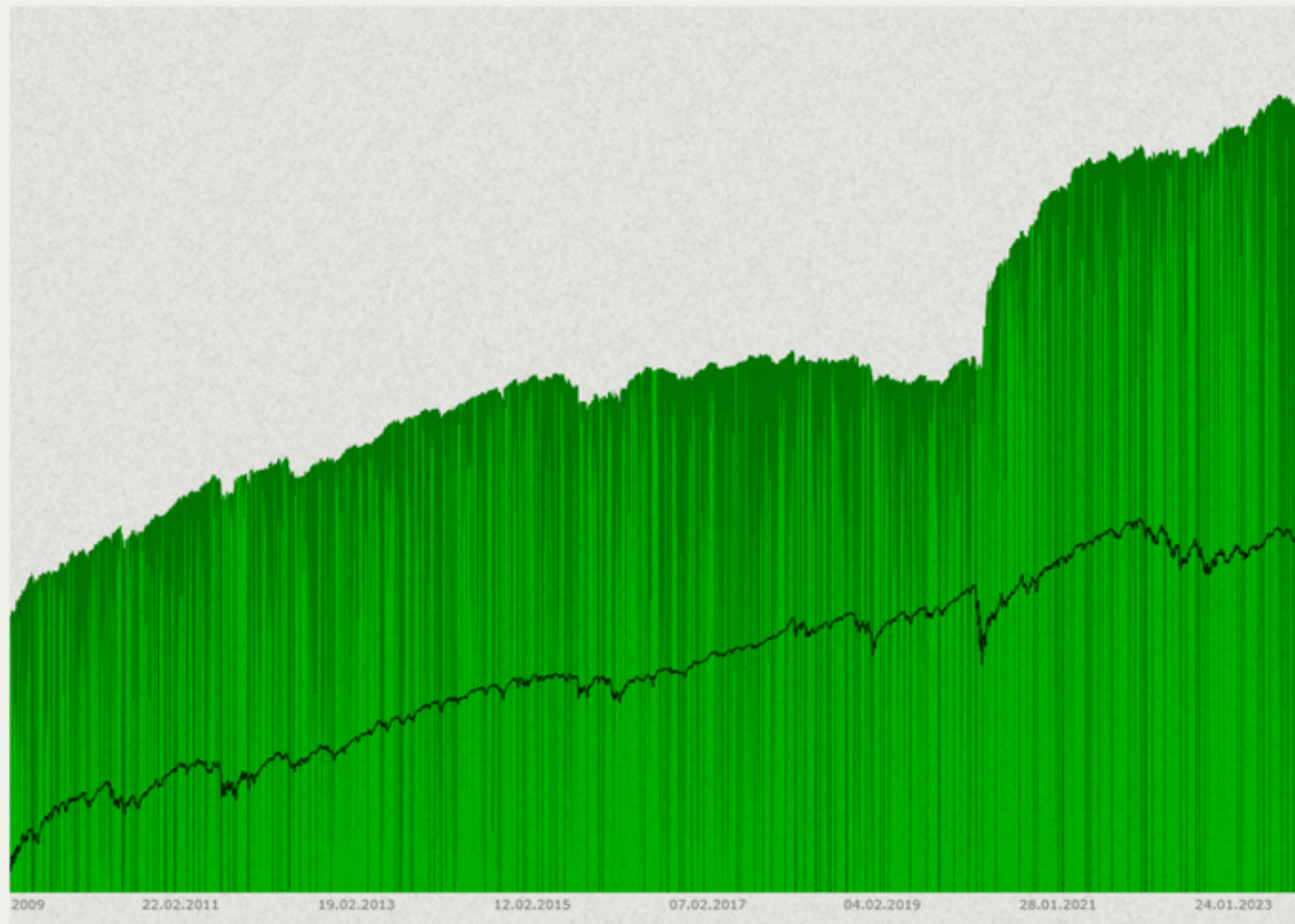
JÄHRLICHE RENDITE: 19,89%  
AVERAGE PROFIT/TRADE: 0,75%  
ROBUST SHARPE RATIO DAILY: 2.136



## THE REVERSION ENGINE 4

EXPECTED DRAWDOWN: 20,89%  
MEAN DRAWDOWN: 2,83%  
DRAWDOWN TIME 20%: 0,23%



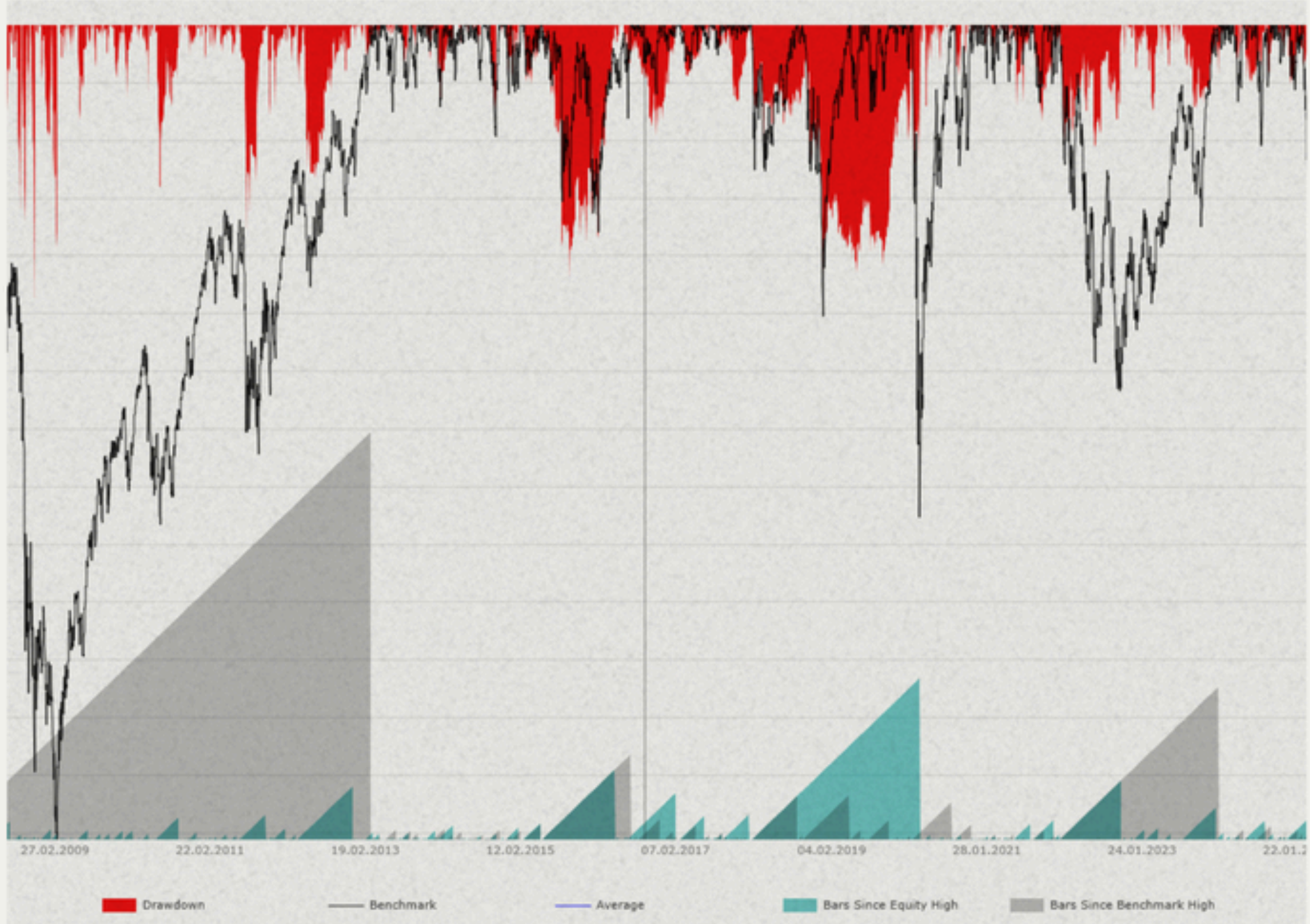


# THE REVERSION ENGINE 5

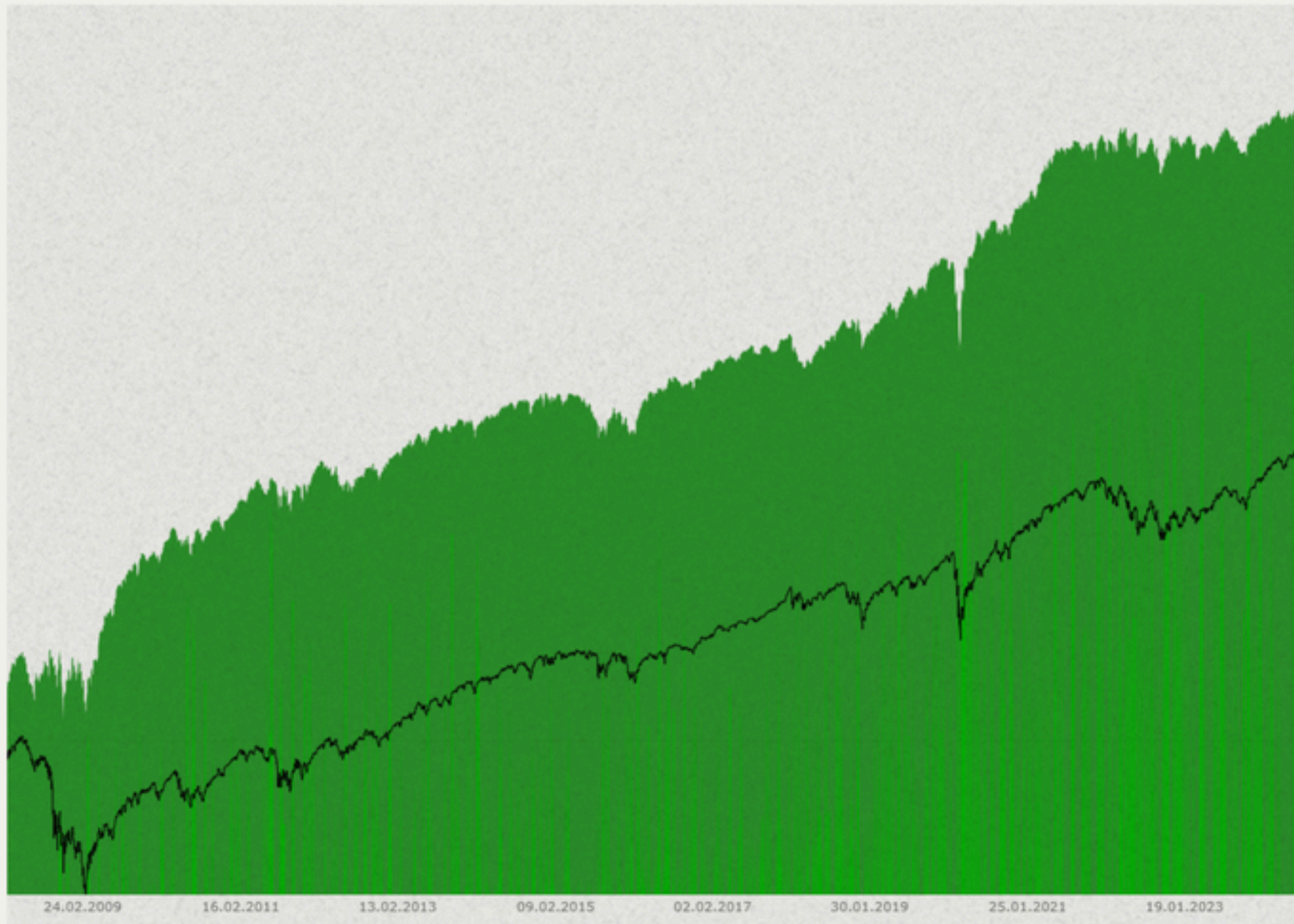
JÄHRLICHE RENDITE: 21,41%  
AVERAGE PROFIT/TRADE: 0,38%  
ROBUST SHARPE RATIO DAILY: 2.390

# THE REVERSION ENGINE 5

EXPECTED DRAWDOWN: 28,29%  
MEAN DRAWDOWN: 3,20%  
DRAWDOWN TIME 20%: 0,09%

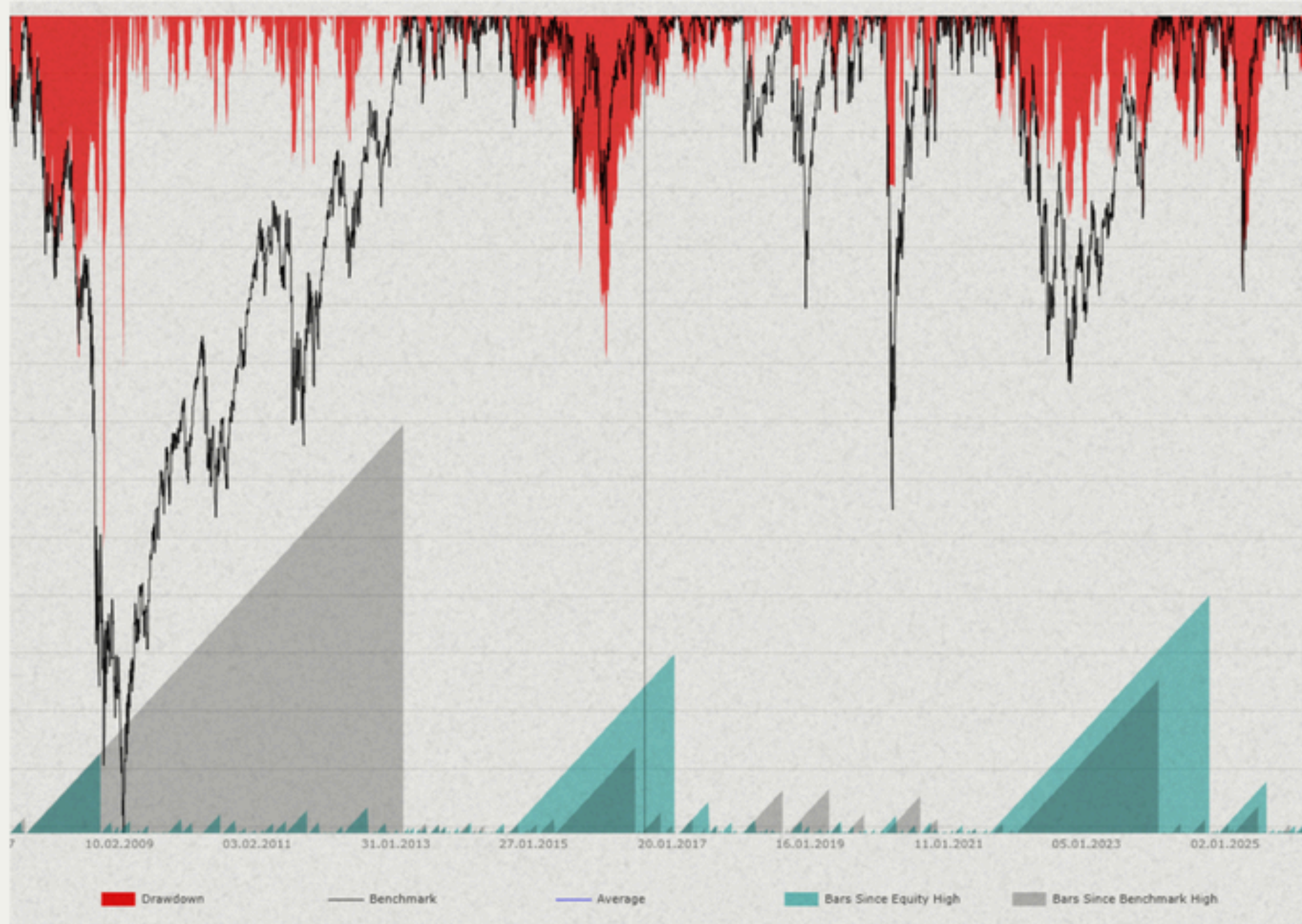






## THE MOMENTUM ENGINE 6

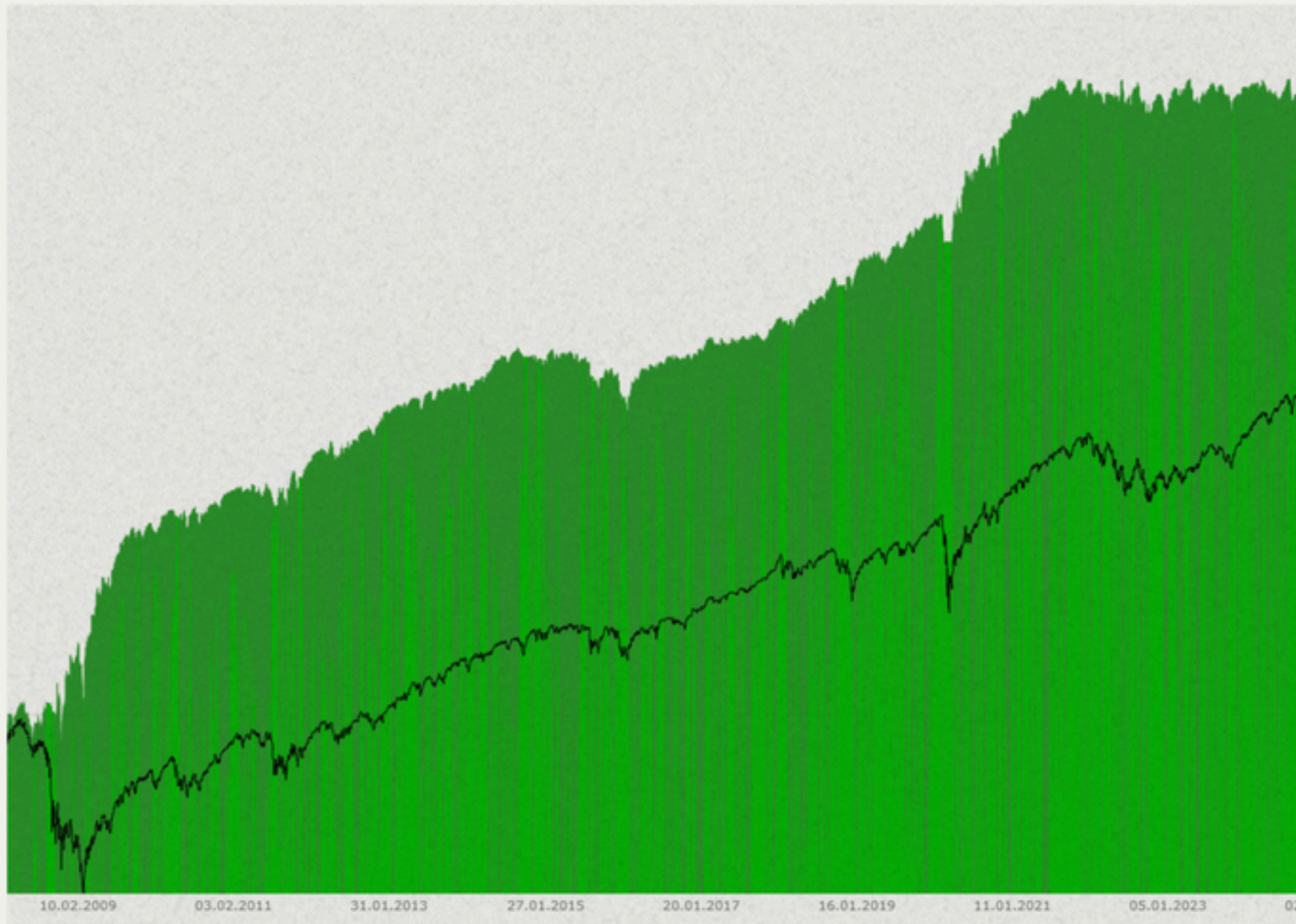
JÄHRLICHE RENDITE: 18,77%  
AVERAGE PROFIT/TRADE: 0,55%  
ROBUST SHARPE RATIO DAILY: 1.109



## THE MOMENTUM ENGINE 6

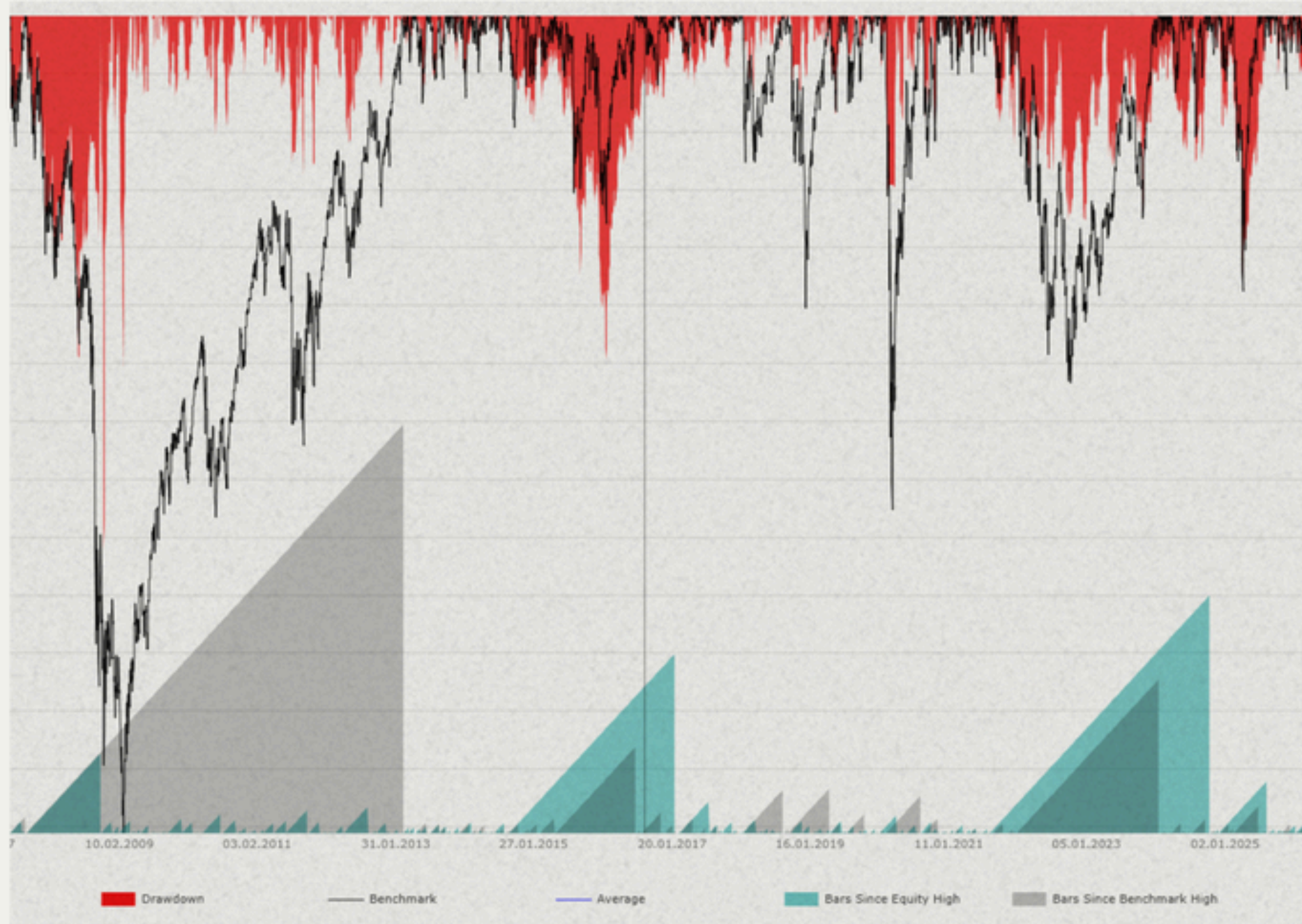
EXPECTED DRAWDOWN: 28,59%  
MEAN DRAWDOWN: 4,12%  
DRAWDOWN TIME 20%: 0,83%





## THE MOMENTUM ENGINE 7

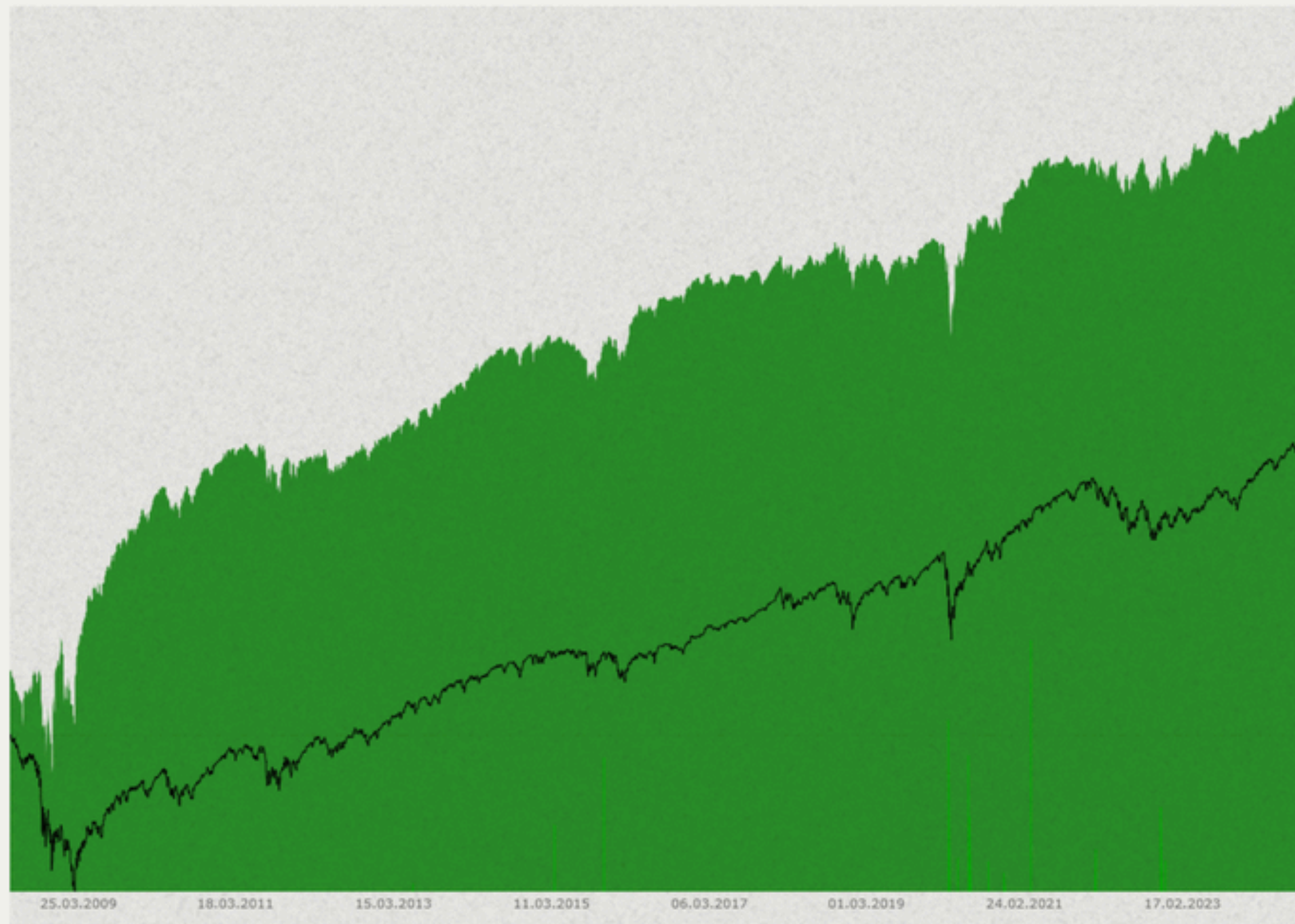
JÄHRLICHE RENDITE: 15,76%  
AVERAGE PROFIT/TRADE: 0,46%  
ROBUST SHARPE RATIO DAILY: 1.215



# THE MOMENTUM ENGINE 7

EXPECTED DRAWDOWN: 25,39%  
MEAN DRAWDOWN: 3,94%  
DRAWDOWN TIME 20%: 0,42%

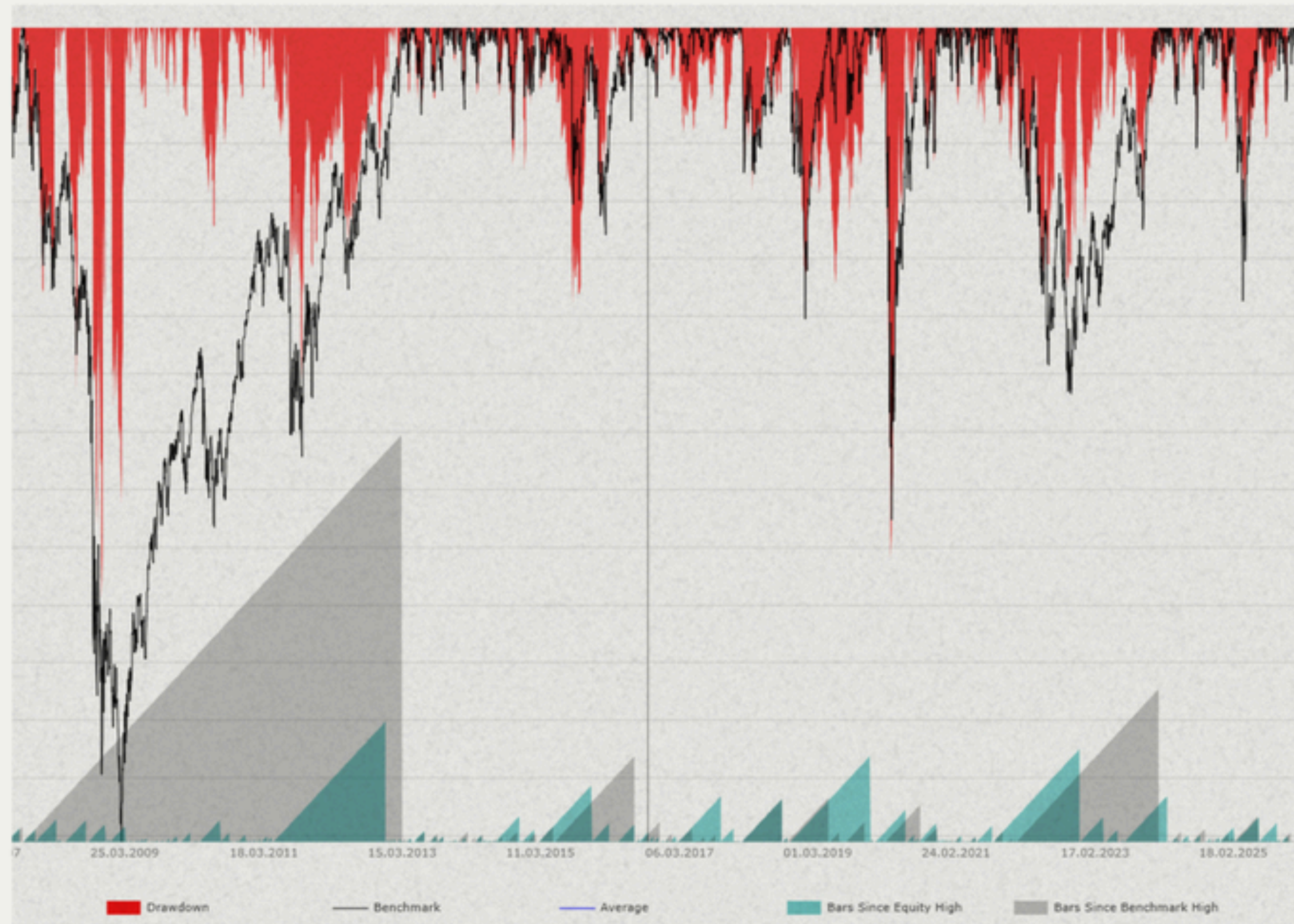




## THE ROTATION ENGINE 8

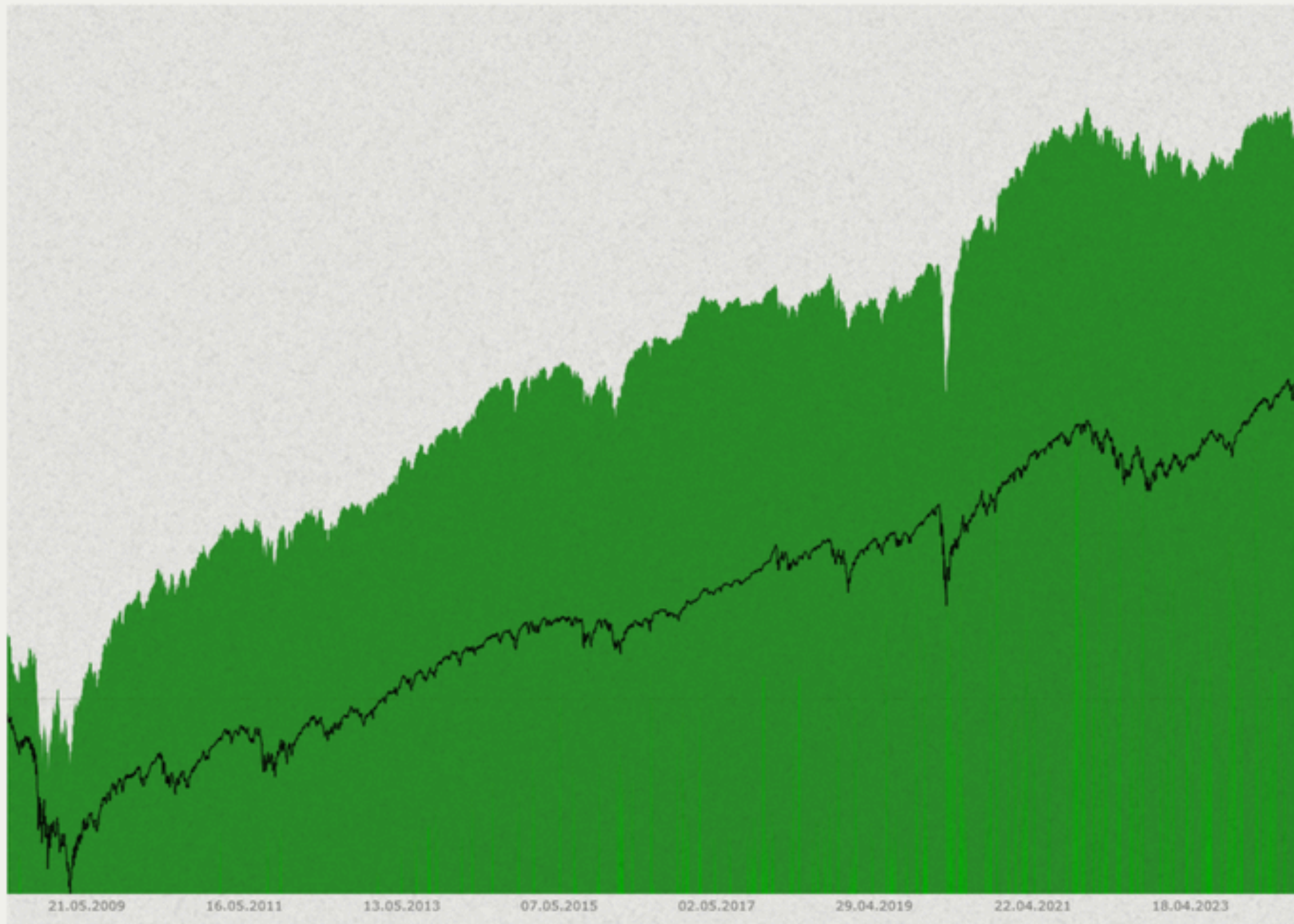
JÄHRLICHE RENDITE: 18,23%  
AVERAGE PROFIT/TRADE: 0,52%  
ROBUST SHARPE RATIO DAILY: 0.917

# THE ROTATION ENGINE 8



EXPECTED DRAWDOWN: 32,32%  
MEAN DRAWDOWN: 4,70%  
DRAWDOWN TIME 20%: 1,99%

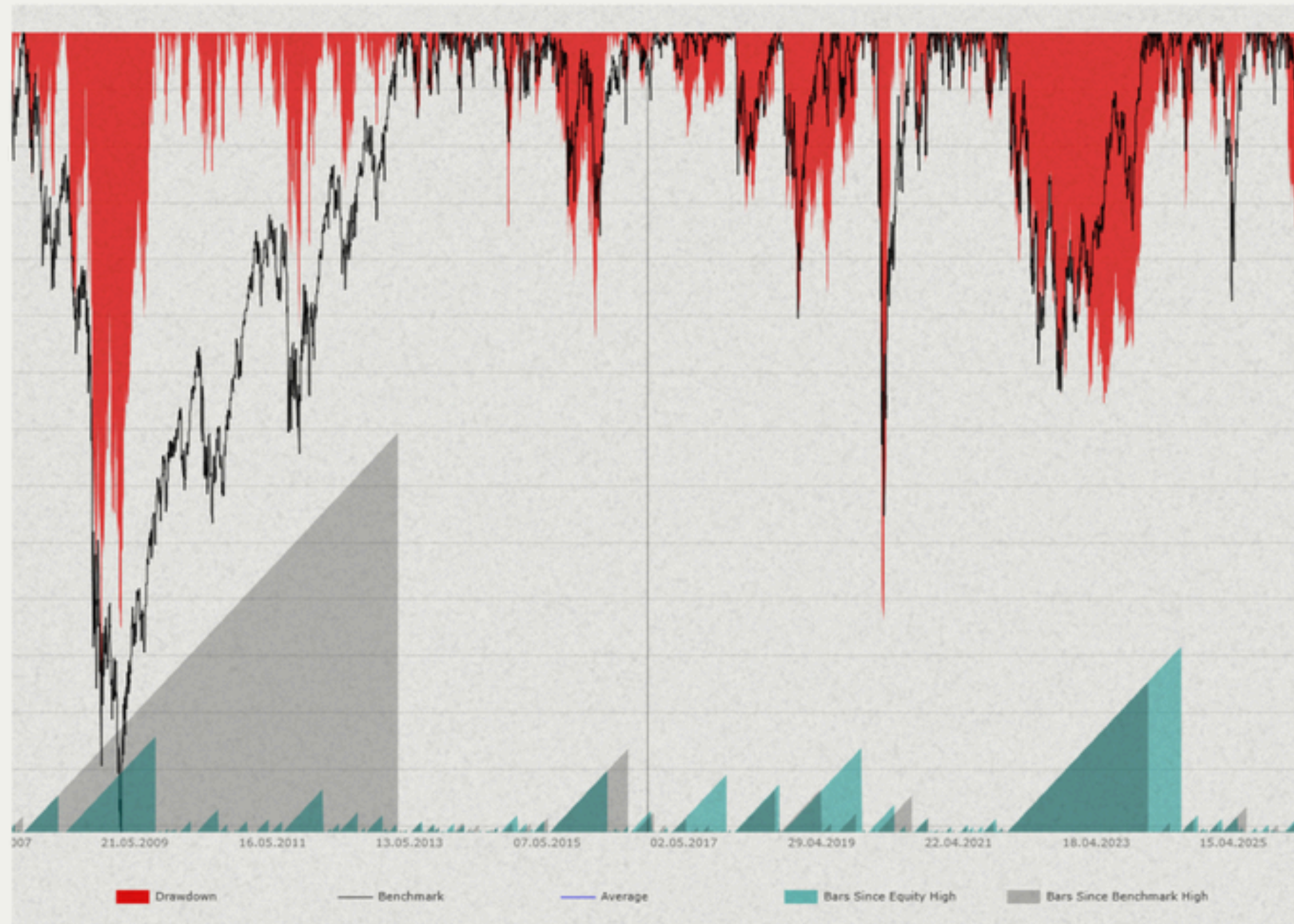




## THE ROTATION ENGINE 9

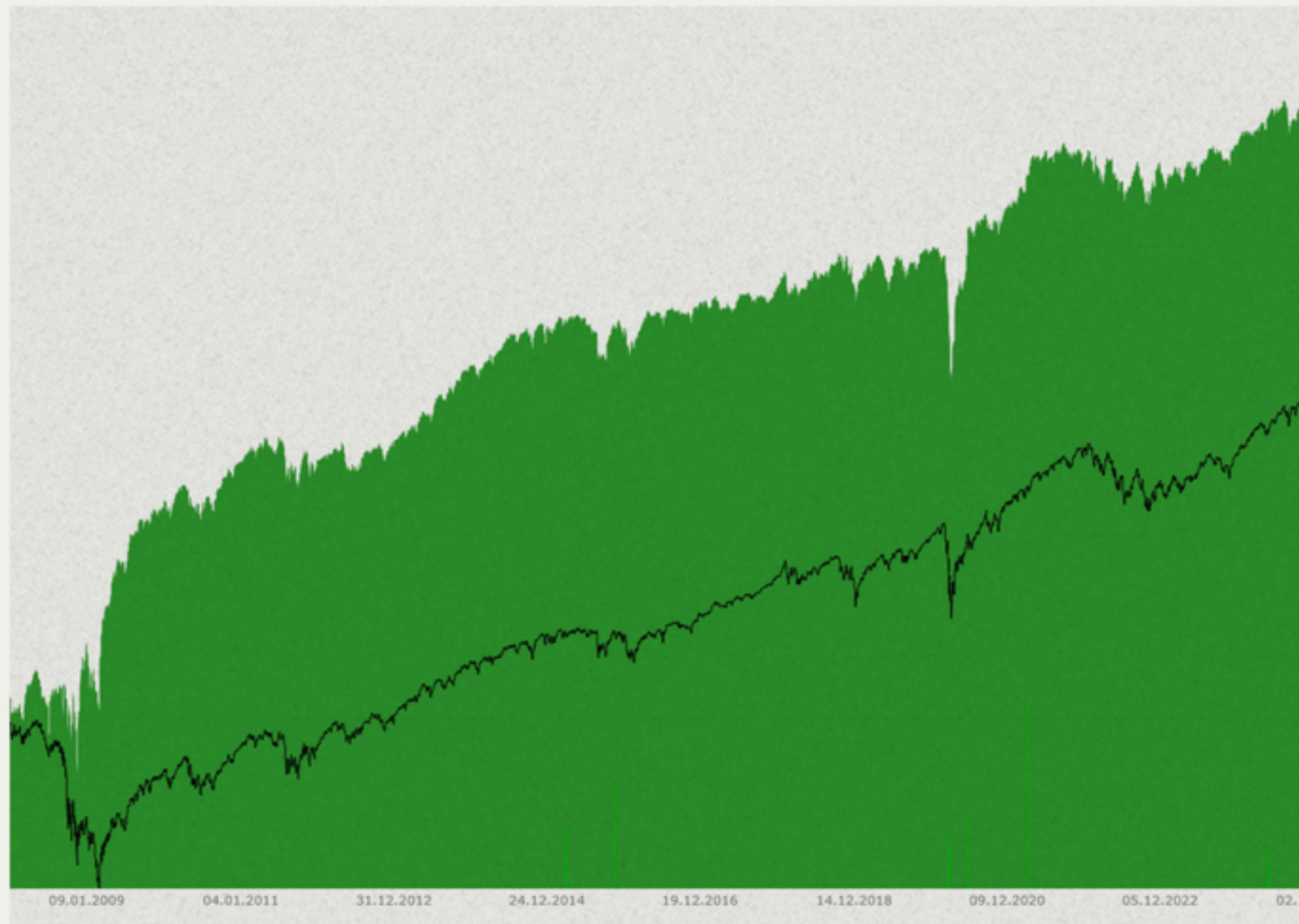
JÄHRLICHE RENDITE: 18,23%  
AVERAGE PROFIT/TRADE: 0,52%  
ROBUST SHARPE RATIO DAILY: 0.917

# THE ROTATION ENGINE 9



EXPECTED DRAWDOWN: 32,32%  
MEAN DRAWDOWN: 4,70%  
DRAWDOWN TIME 20%: 1,99%



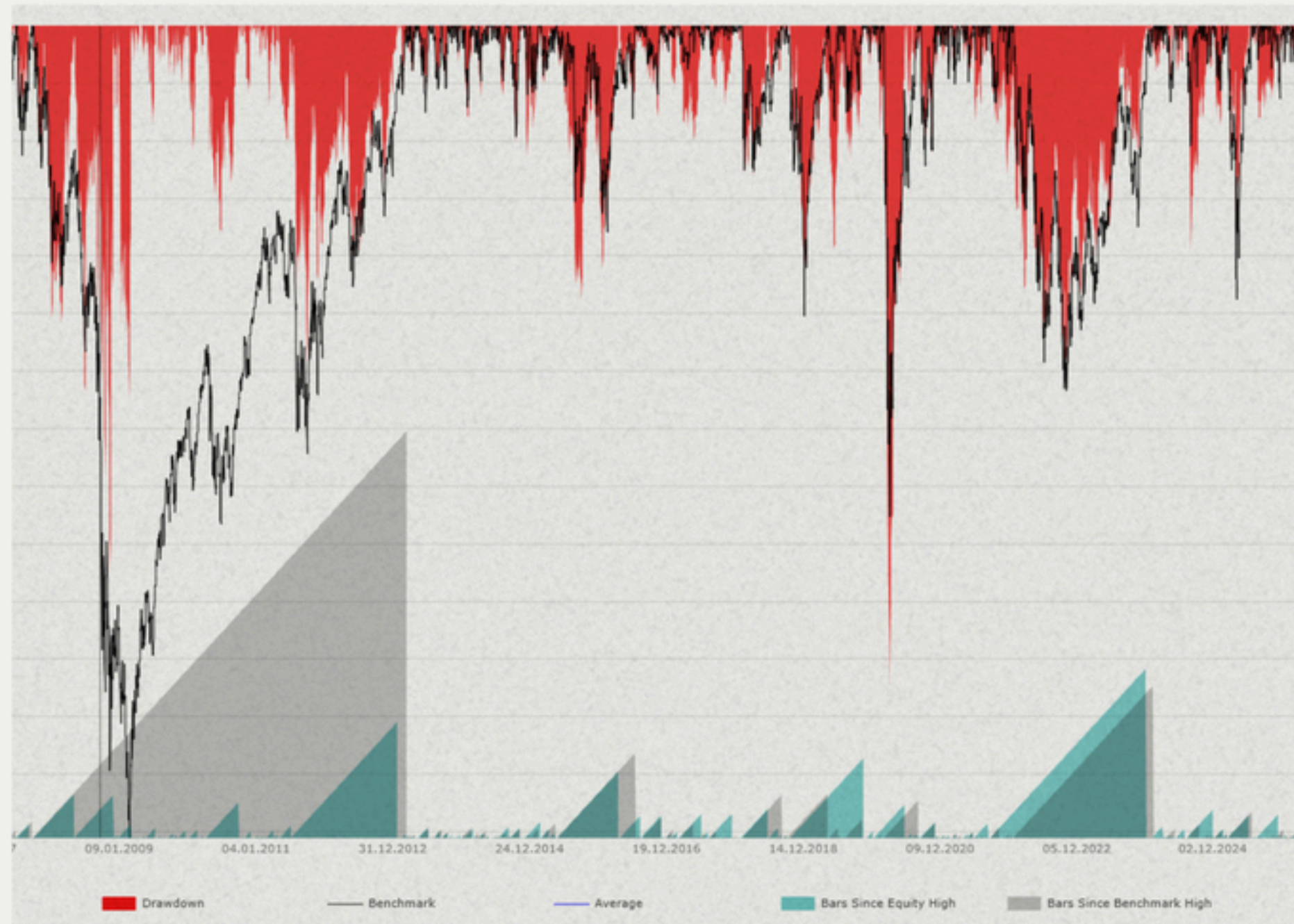


## THE ROTATION ENGINE 10

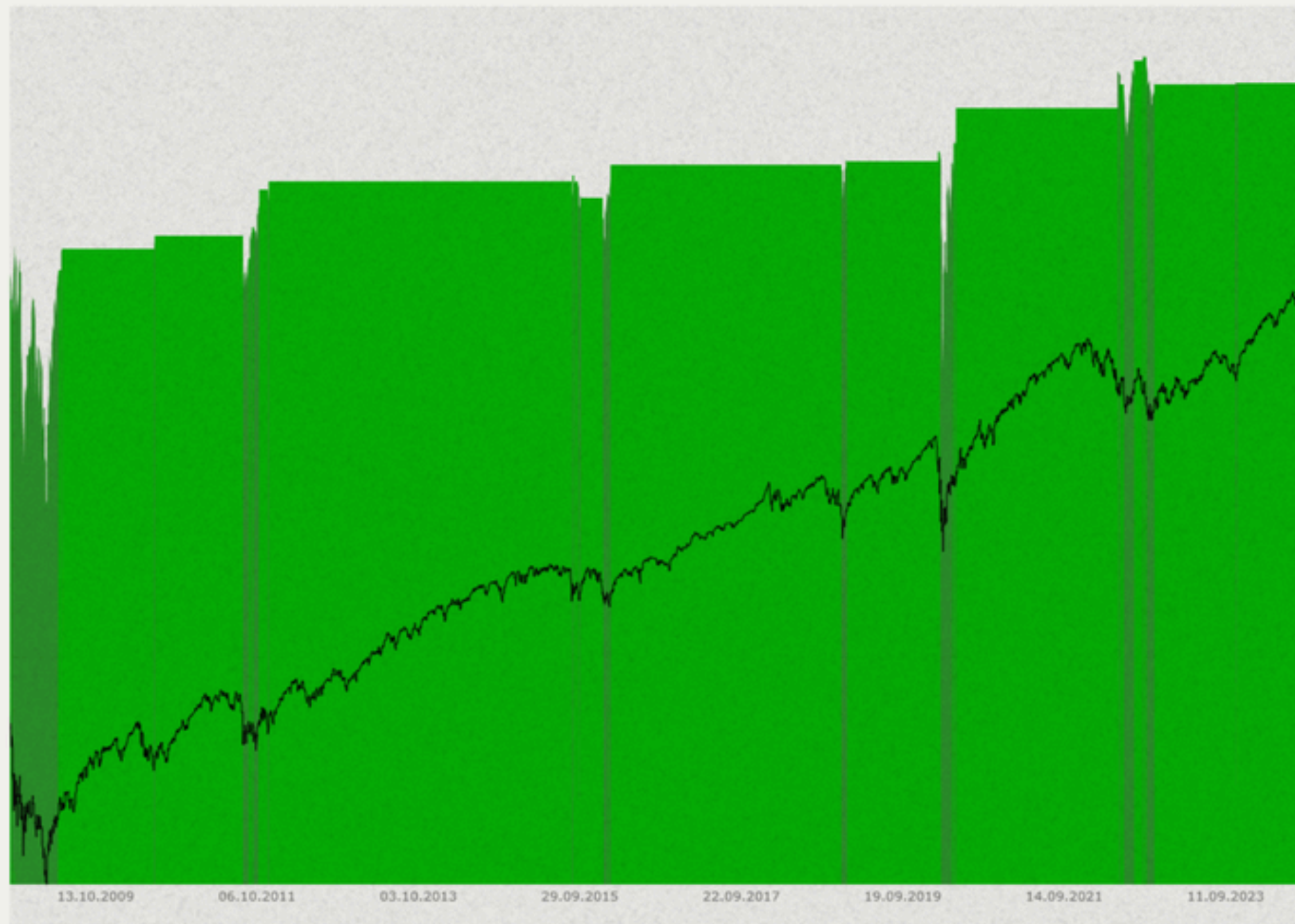
JÄHRLICHE RENDITE: 16,24%  
AVERAGE PROFIT/TRADE: 0,43%  
ROBUST SHARPE RATIO DAILY: 0.82

# THE ROTATION ENGINE 10

EXPECTED DRAWDOWN: 31,90%  
MEAN DRAWDOWN: 5,32%  
DRAWDOWN TIME 20%: 2,11%

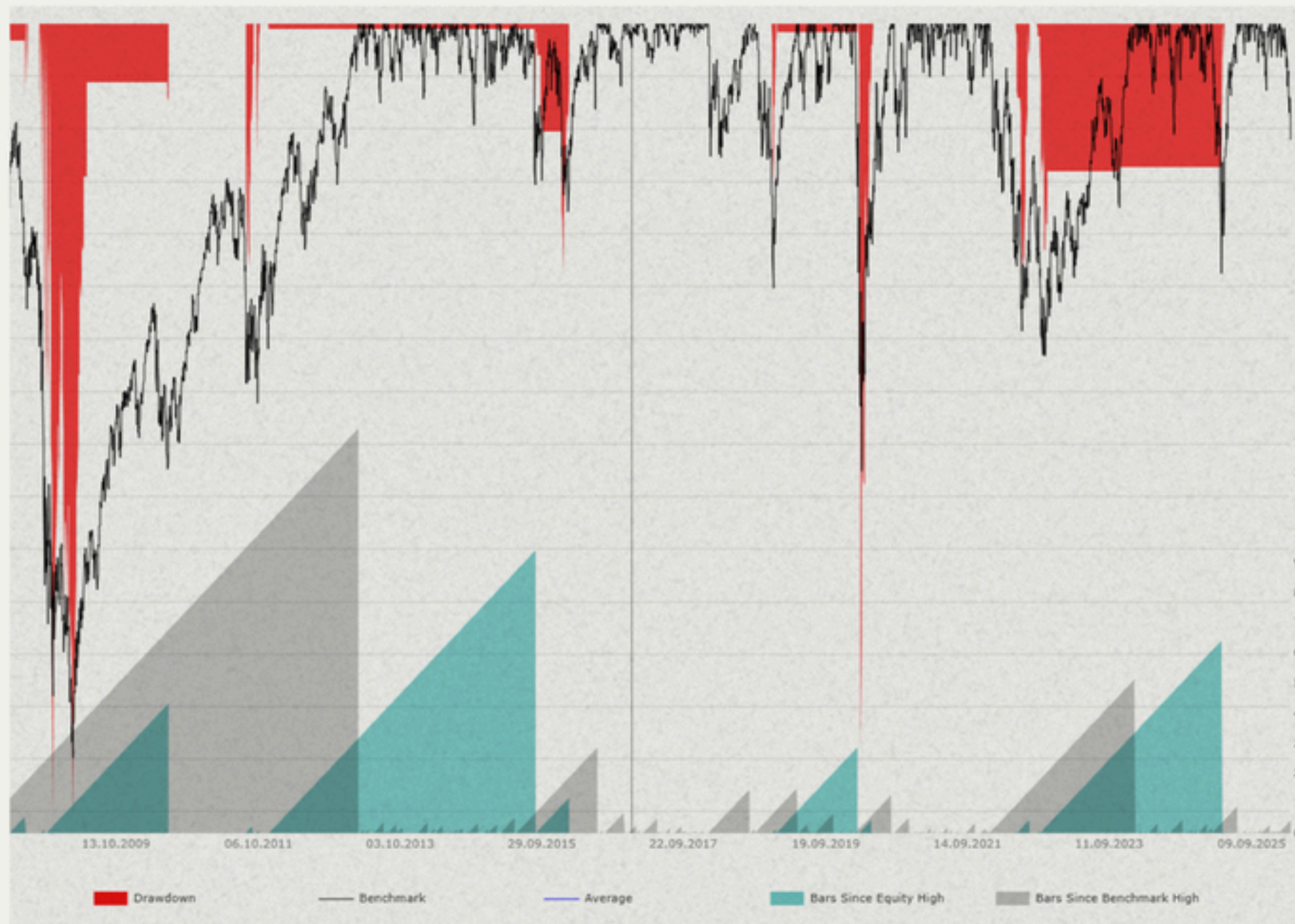






## THE SYSTEMATIC OVERRIDE

JÄHRLICHE RENDITE: 13,02%  
AVERAGE PROFIT/TRADE: 0,73%  
ROBUST SHARPE RATIO DAILY: N.A.



# THE SYSTEMATIC OVERRIDE

EXPECTED DRAWDOWN: 41,44%  
MEAN DRAWDOWN: 3,56%  
DRAWDOWN TIME 20%: 2,85%

# ALLGEMEIN

- In sample: 2007-2022
- Out of sample: ab 2022
- Portfolio: S&P 100 \*
- Position Size: 10% of Equity
- Hebel: 1,10 \*\*

\* Survivorship bereinigt

\* Hebel nur für Symbol-Rotation OPG

BONUS Strategie:

Exposure nur 7,41%



# KONTAKT

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WWW.THOMASVITTNER.COM

## THE QUANT ENGINE PROTOCOL

BUNDLED ACCESS: LEVELS 02-04



**Basic c & Reversion**  
LEVEL 02



**Momentum Breakout**  
LEVEL 03



**Rotation**  
LEVEL 04



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