

# QUANT ANALYZER PORTFOLIO REPORT

CryptoManiac\_PercentageRisk\_IC Markets

## TOTAL PROFIT

**\$ 334504.28**

## PROFIT IN PIPS

75940801900 PIPS

YRLY AVG PROFIT \$ 43160.2

YRLY AVG % RET 71.93 %

CAGR 26.54 %

## # OF TRADES

8667

## SHARPE RATIO

0.13

## PROFIT FACTOR

1.67

## RETURN / DD RATIO

35.86

## WINNING %

40.61 %

## DRAWDOWN

\$ 9327.97

## % DRAWDOWN

4.03 %

## DAILY AVG PROFIT

\$ 118.53

## MTHLY AVG PROFIT

\$ 3596.82

## AVERAGE TRADE

\$ 38.6

## ANNUAL% / MAX DD%

6.59

## R EXPECTANCY

0.4 R

## R EXP SCORE

446.98 R

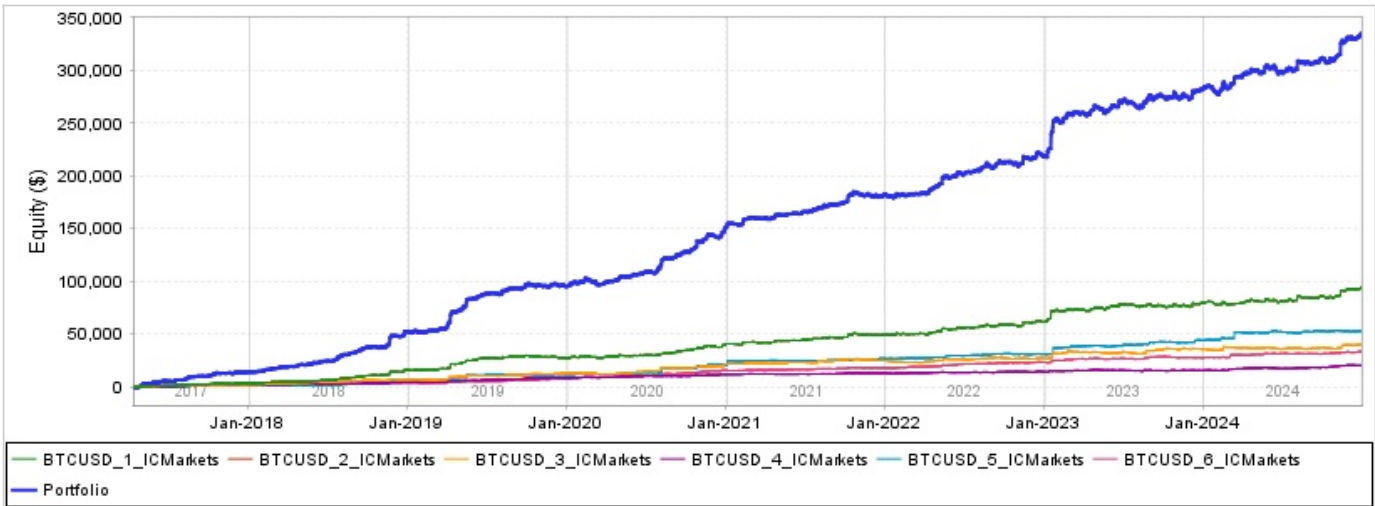
## SQN

10.83

## SQN SCORE

14.33

generated by Quant Analyzer



## STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	BTCUSD_1_ICMarkets	BTCUSD_1_ICMarkets	unknown	\$ 93851.67	16745511200 pips	1843	0.15	1.58
S3	BTCUSD_2_ICMarkets	BTCUSD_2_ICMarkets	unknown	\$ 93851.67	16745511200 pips	1843	0.15	1.58
S4	BTCUSD_3_ICMarkets	BTCUSD_3_ICMarkets	unknown	\$ 40524.12	6003637500 pips	903	0.18	1.85
S5	BTCUSD_4_ICMarkets	BTCUSD_4_ICMarkets	unknown	\$ 20250.43	-6275441300 pips	1471	0.18	1.56
S6	BTCUSD_5_ICMarkets	BTCUSD_5_ICMarkets	unknown	\$ 52623.72	-13596637200 pips	1023	0.15	2.14
S7	BTCUSD_6_ICMarkets	BTCUSD_6_ICMarkets	unknown	\$ 33402.67	56318220500 pips	1584	0.16	1.76
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	BTCUSD_1_ICMarkets	25.14	35.32 %	\$ 3732.46	7.42 %	\$ 12111.6	\$ 1009.16	\$ 33.97
S3	BTCUSD_2_ICMarkets	25.14	35.32 %	\$ 3732.46	7.42 %	\$ 12111.6	\$ 1009.16	\$ 33.97
S4	BTCUSD_3_ICMarkets	11.16	31.89 %	\$ 3629.63	9.93 %	\$ 5229.09	\$ 435.74	\$ 14.65
S5	BTCUSD_4_ICMarkets	13.25	38.95 %	\$ 1528.77	5.8 %	\$ 2613.42	\$ 217.75	\$ 7.19
S6	BTCUSD_5_ICMarkets	20.22	45.16 %	\$ 2602.31	4.1 %	\$ 6790.16	\$ 565.85	\$ 19.21
S7	BTCUSD_6_ICMarkets	22.9	56.5 %	\$ 1458.75	4.35 %	\$ 4309.45	\$ 359.17	\$ 11.86

## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2024	-3071.97	5047.92	9773.39	6537.05	1977.76	-3444.1	2870.8	5568.15	4162.59	958.47	18651.68	3922.49	52954.23
2023	35729.72	4104.76	983.25	6618.39	-3382.64	8318.49	-4518.14	10181.02	-1527.25	1508.43	-4210.2	9276.46	63082.29
2022	320.56	489.9	401.05	7068.48	8280.15	2822.98	4105.95	3049.74	4143.81	-1362.51	5459.18	1971.5	36750.79
2021	2180.2	6387.5	-655.45	3343.67	1097.58	1788.69	4329.87	2158.48	2326.61	8724.77	-2670.89	1143.6	30154.63
2020	5214.98	-617.05	-353.97	4431.98	1630.75	2944.94	3744.81	9515.09	5561.63	9650.19	6945.12	7872.54	56541.01
2019	-718.01	1497.41	2420.52	16318.75	11722	4772.23	-446.46	5334.03	3948.95	-1209.01	1014.15	-1939.6	42714.96
2018	797.38	2547.32	1587.54	2139.89	1655.98	1738.74	4804.53	2607.2	5530.61	167.84	10707.96	3996.01	38281
2017	0	0	0	832.89	3118.85	1210.7	1262.53	3350.97	310.88	2729.87	346.21	862.47	14025.37

## STATS

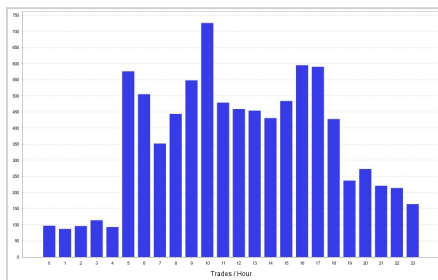
## Strategy

Wins/Losses Ratio	0.68	Payout Ratio (Avg Win/Loss)	2.45	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-48.97	Z-Probability	99.9 %
Expectancy	38.6	Deviation	\$ 331.68	Exposure	-99999999 %
Stagnation in Days	70	Stagnation in %	2.48 %		

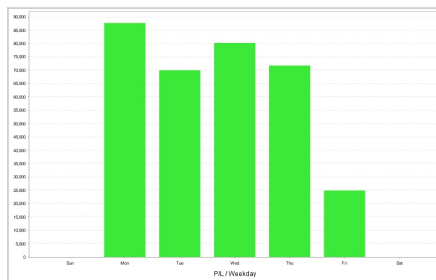
## Trades

		# of Wins	3520	# of Losses	5147	# of Cancelled/Expired	0
Gross Profit	\$ 831485.73	Gross Loss	\$ -496981.45	Average Win	\$ 236.22	Average Loss	\$ -96.56
Largest Win	\$ 7041.23	Largest Loss	\$ -835.57	Max Consec Wins	24	Max Consec Losses	46
Avg Consec Wins	3.56	Avg Consec Loss	5.2	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

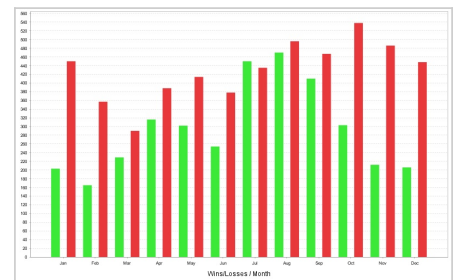
## CHARTS



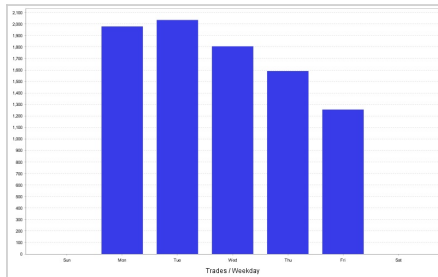
Trades by hour



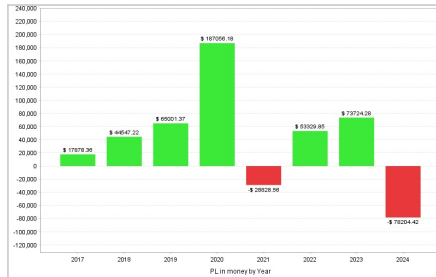
P/L by weekday



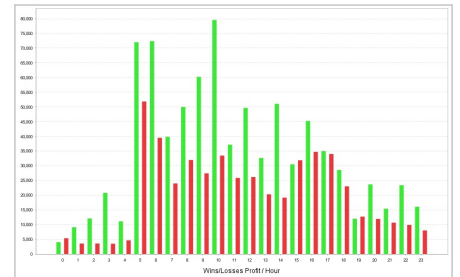
Wins/Losses by month



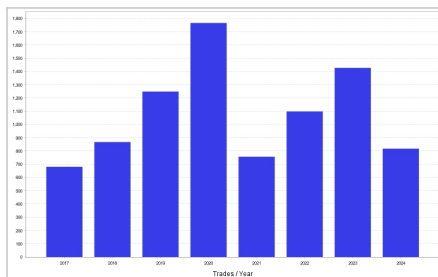
Trades by weekday



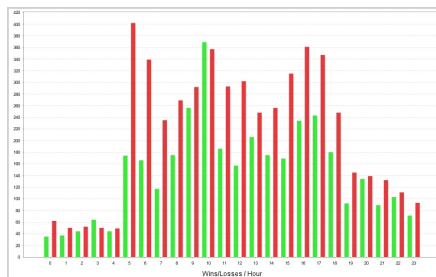
P/L by year



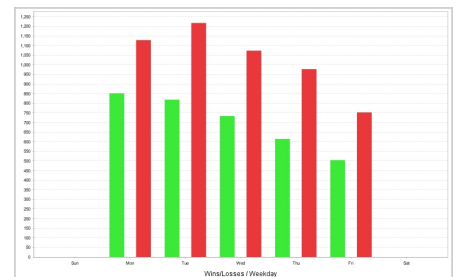
Wins/Losses Profit by hour



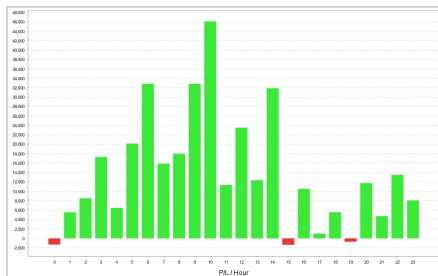
Trades by year



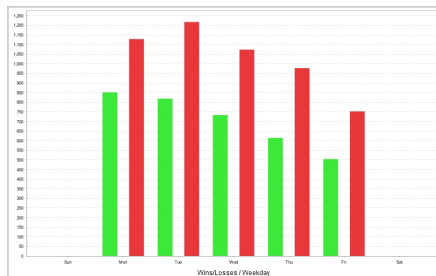
Wins/Losses by hour



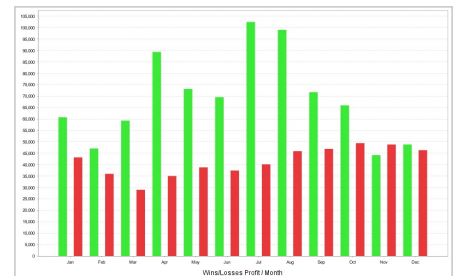
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer