Elliot Wave Up GBPUSD, prec_hist: 9, prec_fut: 2, up_leg_lim: 0.15

2016-01-03 22:00:00 - 2018-12-31 21:59:00

Cummulative pnl final: 11681.90

Nr of profit trades: 46

Nr of loss trades: 19

Risk reward ratio: 0.7421

Winning long: 37 / 51

Winning short: 9 / 14

Start cash: 100000

Gross profit : 22428.56

Gross loss : -10746.66

Profit factor: 2.09

Avg. trade net profit per trade: 191.51

Avg. winning trade: 498.41

Avg. losing trade: -671.67

Largest winning trade: 3039.86

Largest losing trade: -1356.28

Percent profitable [%]: 73.77

Shapiro P value : 2.349236274312716e-05

Max drawdown strategy [%]: -2.69 index: 2016-03-10 13:29:00

Max drawdown underlying [%]: -29.93 index: 2016-10-06 23:09:00

Annual return strategy [%]: 3.64 annualization: 362880

Annual return underlying [%]: -6.89 annualization: 362880

Calmar ratio: 1.36 annualization: 362880

Sharpe ratio: 2.67

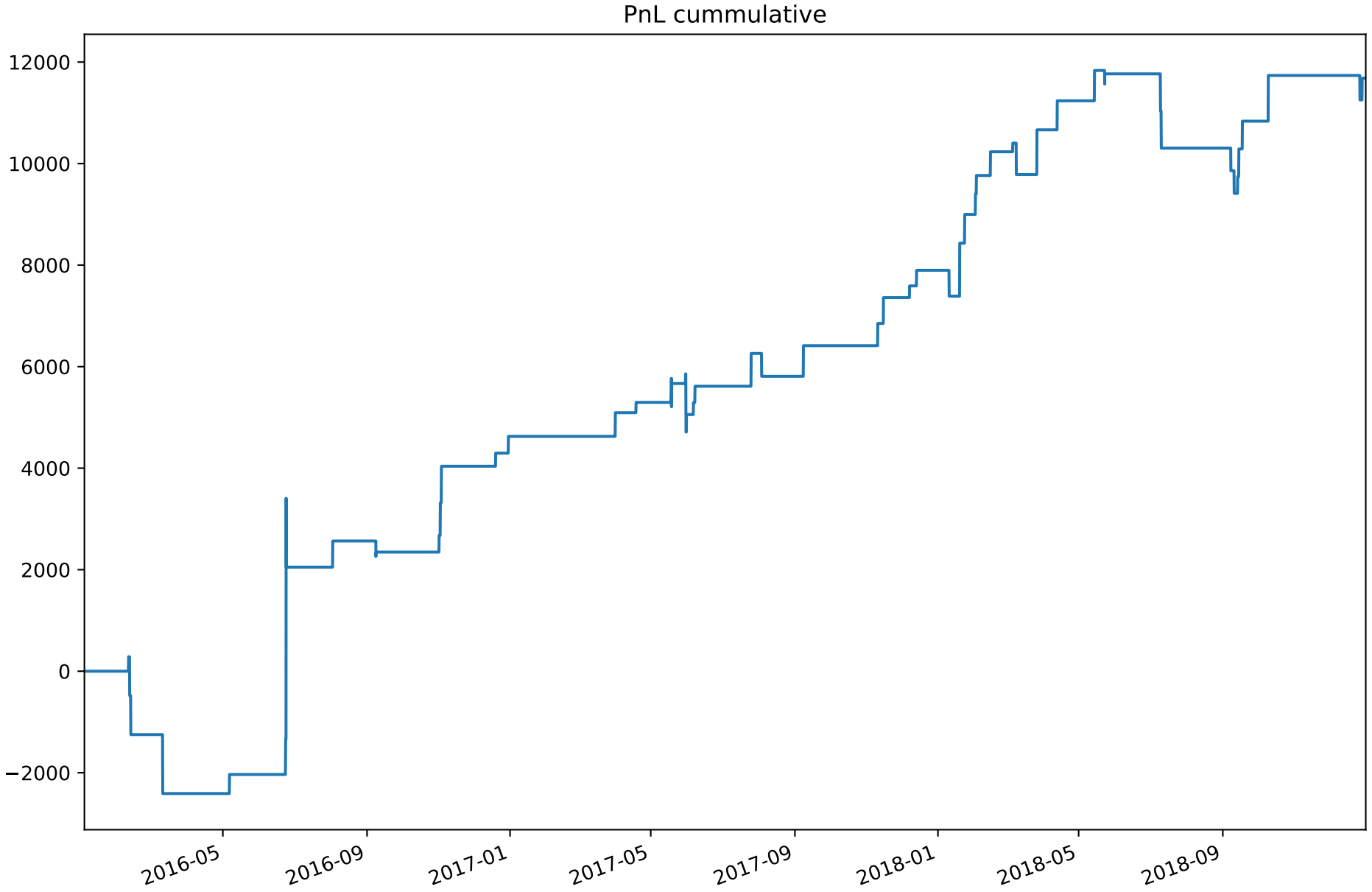
Sortino ratio: 4.33

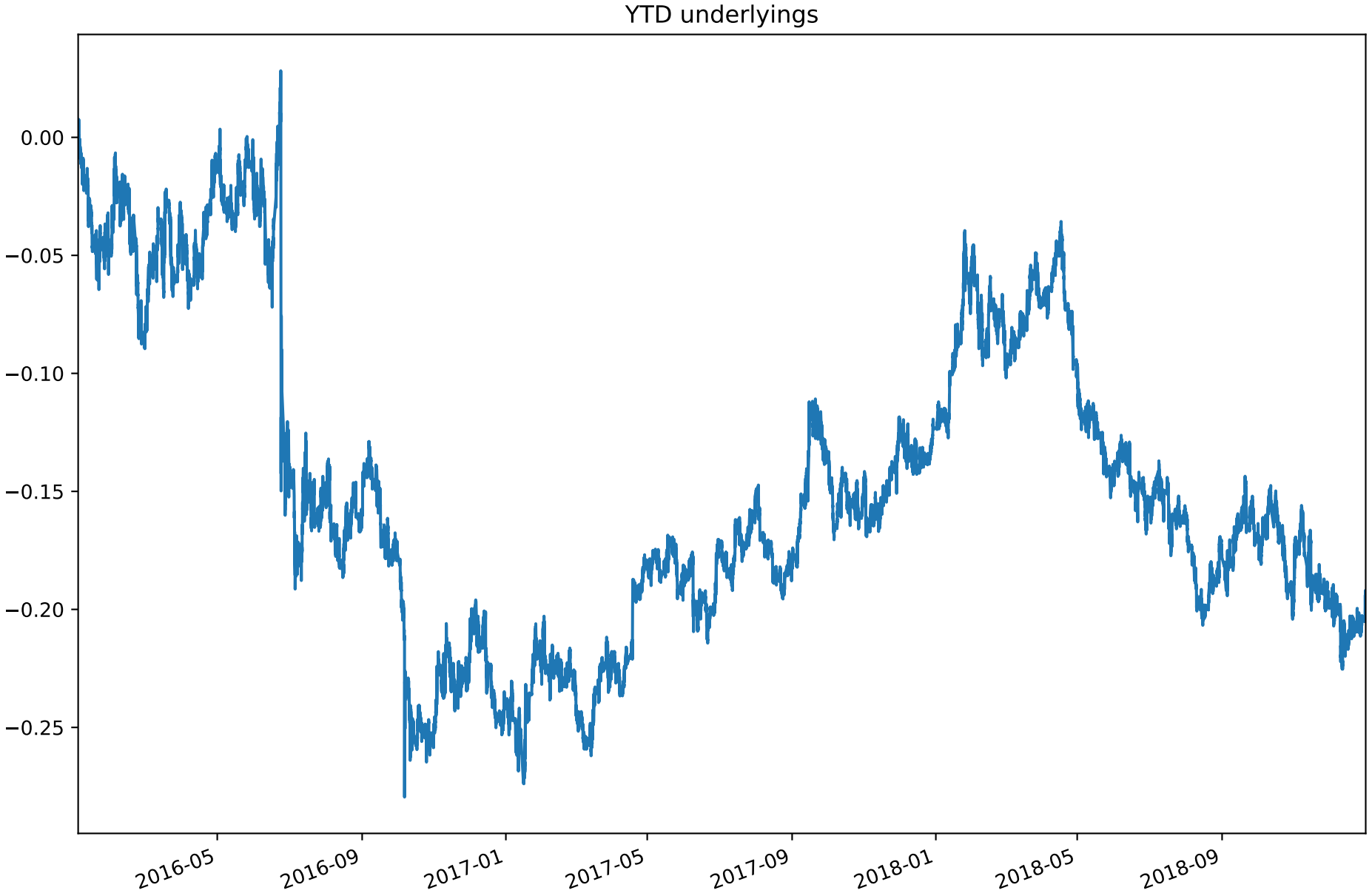
Excess sharpe: 3.49

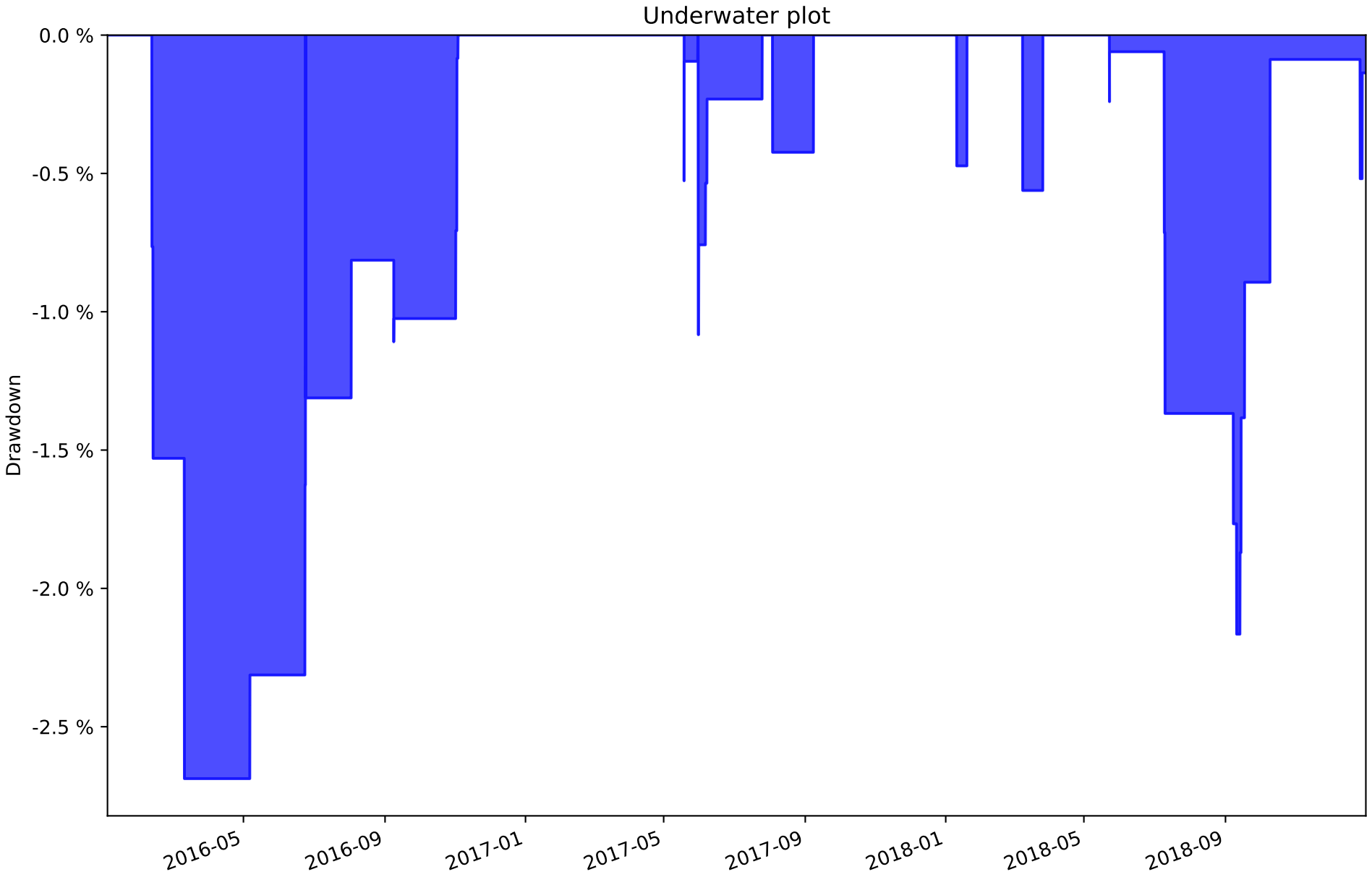
Beta: 0.13885248292665045

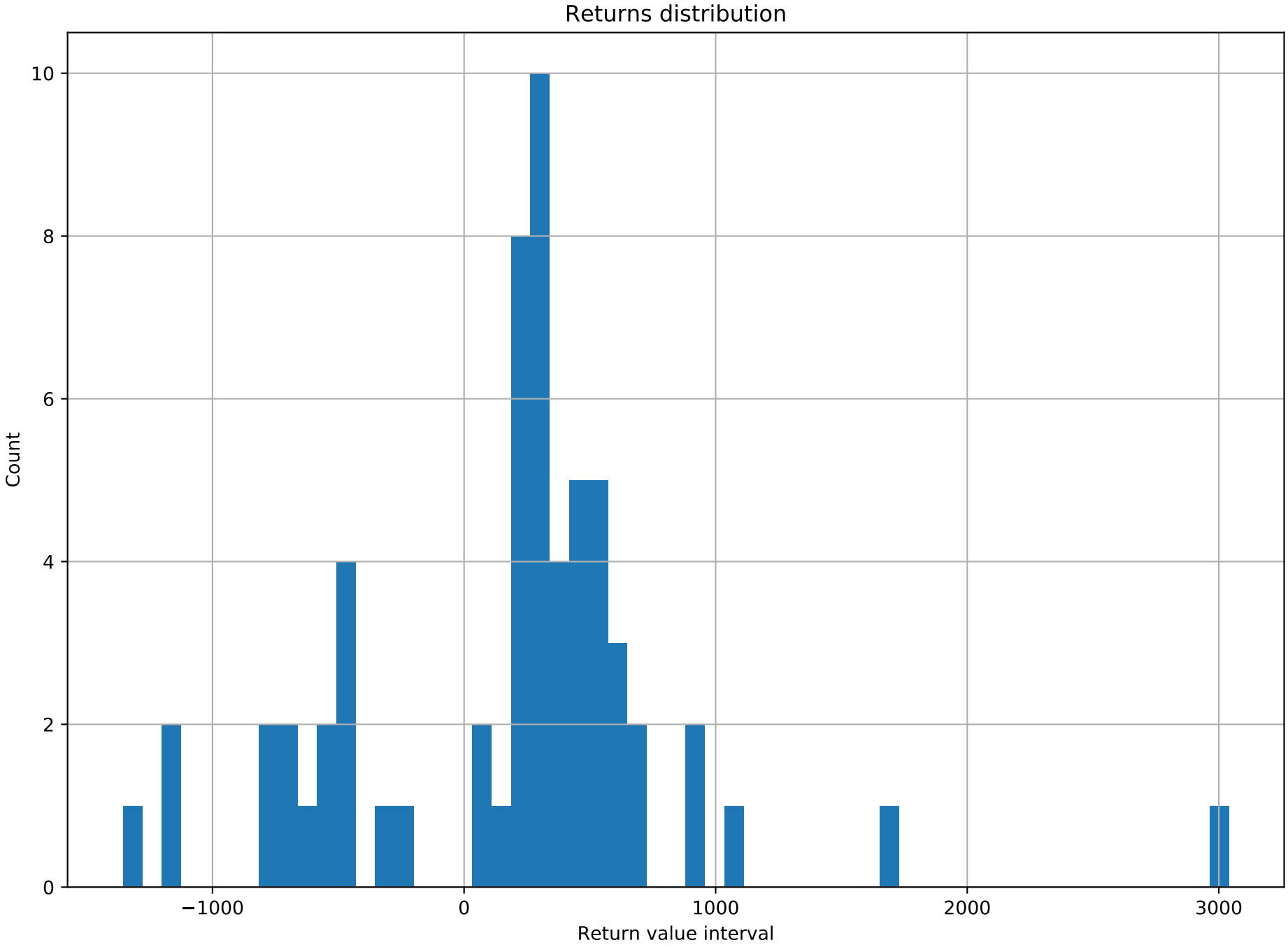
skew: 214.14

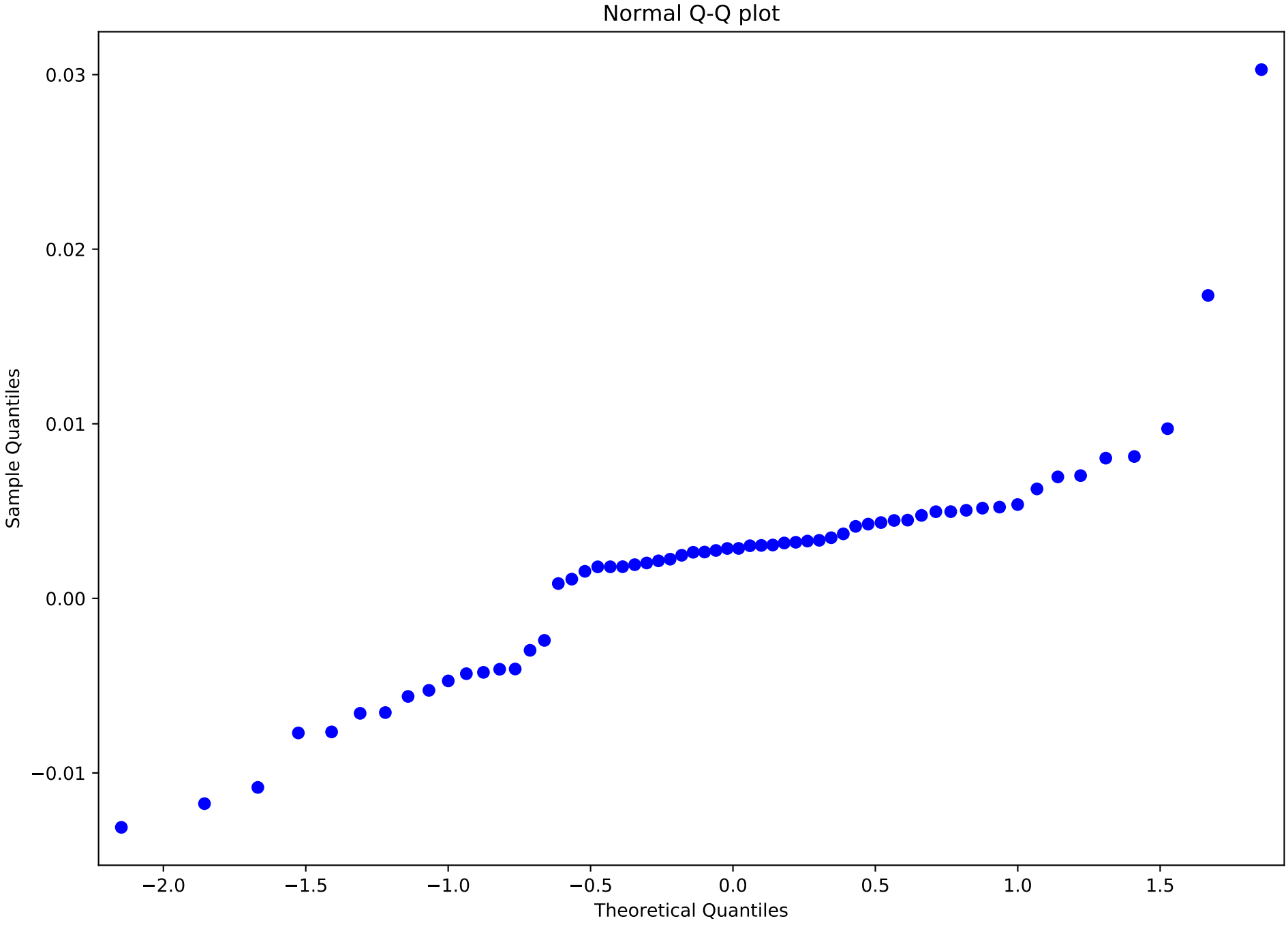
kurtosis: 146271.62


PnL cummulative
12000
10000
8000
6000
4000
2000
0
−2000
2016-05
2016-09
2017-01
2017-05
2017-09
2018-01
2018-05
2018-09


YTD underlyings
0.00
−0.05
−0.10
−0.15
−0.20
−0.25
2016-05
2016-09
2017-01
2017-05
2017-09
2018-01
2018-05
2018-09


Underwater plot
0.0 %
-0.5 %
-1.0 %
-1.5 %
-2.0 %
-2.5 %
Drawdown
2016-05
2016-09
2017-01
2017-05
2017-09
2018-01
2018-05
2018-09


Returns distribution
Count
Return value interval
0
2
4
6
8
10
−1000
0
1000
2000
3000


Normal Q-Q plot
Sample Quantiles
Theoretical Quantiles
0.03
0.02
0.01
0.00
−0.01
−2.0
−1.5
−1.0
−0.5
0.0
0.5
1.0
1.5