

Optimization Report - 09-10-2021 10:32

General Information

Broker: Fondex

Asset: EURGBP (Daily)

Trust: Low

Start: 01-03-2011

Stop: 08-10-2021

Duration: 3874 Days

Indicators and Parameters

Aroon

(Confirmation)

18

Performance and Statistics

Initial Balance: 10000€

Total Trades: 162

Net Profit/Loss: 1939.09€

Winning Trades: 103 (63.58%)

Costs in Commissions: 0€

Losing Trades: 59 (36.42%)

Expected Value: 11.97€

Expectation Value: 0.06

Avg. Winning Trade: 129.83€

Profit Factor: 1.17

Avg. Losing Trade: -193.79€

Sharpe Ratio: 0.061

Max. Winning Streak: 8

Sortino Ratio: 0.073

Max. Losing Streak: 3

Max. Balance Drawdown: 1124.54€ (8.7%)

Best Winning Trade: 350.54€

Max. Equity Drawdown: 1263.6€ (10.49%)

Worst Losing Trade: -258.52€

Avg. Holding Time: 7 Days 18 Hours 46 Minutes

Performance Chart

