

Optimization Report - 09-10-2021 10:56

General Information

Broker: Fondex

Asset: EURAUD (Daily)

Trust: High

Start: 01-03-2011

Stop: 08-10-2021

Duration: 3874 Days

Indicators and Parameters

Aroon

(Confirmation)

36

Performance and Statistics

Initial Balance: 10000€

Total Trades: 83

Net Profit/Loss: 4069.48€

Winning Trades: 58 (69.88%)

Costs in Commissions: 0€

Losing Trades: 25 (30.12%)

Expected Value: 49.03€

Expectation Value: 0.22

Avg. Winning Trade: 167.51€

Profit Factor: 1.74

Avg. Losing Trade: -225.84€

Sharpe Ratio: 0.203

Max. Winning Streak: 10

Sortino Ratio: 0.265

Max. Losing Streak: 2

Max. Balance Drawdown: 822.13€ (6.07%)

Best Winning Trade: 607.32€

Max. Equity Drawdown: 916.94€ (7%)

Worst Losing Trade: -291.59€

Avg. Holding Time: 9 Days 9 Hours 42 Minutes

Performance Chart

