

Optimization Report - 11-10-2021 04:28

General Information

Broker: Fondex

Asset: GBPCHF (Daily)

Trust: High

Start: 01-03-2011

Stop: 08-10-2021

Duration: 3874 Days

Indicators and Parameters

Aroon

(Confirmation)

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Performance and Statistics

Initial Balance: 10000€

Total Trades: 115

Net Profit/Loss: 4175.9€

Winning Trades: 76 (66.09%)

Costs in Commissions: 0€

Losing Trades: 39 (33.91%)

Expected Value: 36.31€

Expectation Value: 0.15

Avg. Winning Trade: 175.83€

Profit Factor: 1.45

Avg. Losing Trade: -235.57€

Sharpe Ratio: 0.118

Max. Winning Streak: 13

Sortino Ratio: 0.183

Max. Losing Streak: 6

Max. Balance Drawdown: 1778.08€ (11.21%)

Best Winning Trade: 2292.37€

Max. Equity Drawdown: 1925.39€ (12.03%)

Worst Losing Trade: -307.99€

Avg. Holding Time: 8 Days 10 Hours 13 Minutes

Performance Chart

