

Optimization Report - 09-10-2021 07:45

General Information

Broker: Fondex

Asset: GBPJPY (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: 109

Net Profit/Loss: 4365.09€

Winning Trades: 71 (65.14%)

Costs in Commissions: 0€

Losing Trades: 38 (34.86%)

Expected Value: 40.05€

Expectation Value: 0.19

Avg. Winning Trade: 172.06€

Profit Factor: 1.56

Avg. Losing Trade: -206.6€

Sharpe Ratio: 0.178

Max. Winning Streak: 7

Sortino Ratio: 0.221

Max. Losing Streak: 3

Max. Balance Drawdown: 903.48€ (7.84%)

Best Winning Trade: 504.85€

Max. Equity Drawdown: 1008.97€ (8.67%)

Worst Losing Trade: -286.62€

Avg. Holding Time: 8 Days 8 Hours 54 Minutes

Performance Chart

