

Optimization Report - 11-10-2021 05:44

General Information

Broker: Fondex

Asset: AUDNZD (Daily)

Trust: High

Start: 01-02-2012

Stop: 11-10-2021

Duration: 3540 Days

Indicators and Parameters

Aroon

(Confirmation)

32

Performance and Statistics

Initial Balance: 10000€

Total Trades: 79

Net Profit/Loss: 5260.67€

Winning Trades: 63 (79.75%)

Costs in Commissions: 0€

Losing Trades: 16 (20.25%)

Expected Value: 66.59€

Expectation Value: 0.29

Avg. Winning Trade: 141.9€

Profit Factor: 2.45

Avg. Losing Trade: -229.95€

Sharpe Ratio: 0.328

Max. Winning Streak: 9

Sortino Ratio: 0.413

Max. Losing Streak: 3

Max. Balance Drawdown: 627.16€ (5.79%)

Best Winning Trade: 441.3€

Max. Equity Drawdown: 726.42€ (6.65%)

Worst Losing Trade: -300.25€

Avg. Holding Time: 9 Days 9 Hours 36 Minutes

Performance Chart

