

Optimization Report - 09-10-2021 07:29

General Information

Broker: Fondex

Asset: GBPUSD (Daily)

Trust: Medium

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: 354

Net Profit/Loss: 5252.75€

Winning Trades: 203 (57.34%)

Costs in Commissions: 0€

Losing Trades: 151 (42.66%)

Expected Value: 14.84€

Expectation Value: 0.08

Avg. Winning Trade: 166.35€

Profit Factor: 1.18

Avg. Losing Trade: -188.85€

Sharpe Ratio: 0.064

Max. Winning Streak: 11

Sortino Ratio: 0.084

Max. Losing Streak: 6

Max. Balance Drawdown: 2438.88€ (14.32%)

Best Winning Trade: 858.64€

Max. Equity Drawdown: 2737.23€ (15.91%)

Worst Losing Trade: -331.66€

Avg. Holding Time: 7 Days 10 Hours 29 Minutes

Performance Chart

