

Optimization Report - 09-10-2021 07:35

General Information

Broker: Fondex

Asset: AUDUSD (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: 53

Net Profit/Loss: 2211.45€

Winning Trades: 38 (71.7%)

Costs in Commissions: 0€

Losing Trades: 15 (28.3%)

Expected Value: 41.72€

Expectation Value: 0.21

Avg. Winning Trade: 137.73€

Profit Factor: 1.73

Avg. Losing Trade: -201.49€

Sharpe Ratio: 0.21

Max. Winning Streak: 6

Sortino Ratio: 0.263

Max. Losing Streak: 2

Max. Balance Drawdown: 693.48€ (6.93%)

Best Winning Trade: 415.64€

Max. Equity Drawdown: 693.48€ (6.93%)

Worst Losing Trade: -240.62€

Avg. Holding Time: 9 Days 0 Hours 47 Minutes

Performance Chart

