

Optimization Report - 11-10-2021 04:33

General Information

Broker: Fondex

Asset: GBPCAD (Daily)

Trust: High

Start: 02-01-2012

Stop: 11-10-2021

Duration: 3570 Days

Indicators and Parameters

Aroon

(Confirmation)

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Performance and Statistics

Initial Balance: 10000€

Total Trades: 69

Net Profit/Loss: 2401.32€

Winning Trades: 48 (69.57%)

Costs in Commissions: 0€

Losing Trades: 21 (30.43%)

Expected Value: 34.8€

Expectation Value: 0.16

Avg. Winning Trade: 143€

Profit Factor: 1.56

Avg. Losing Trade: -212.5€

Sharpe Ratio: 0.171

Max. Winning Streak: 9

Sortino Ratio: 0.211

Max. Losing Streak: 3

Max. Balance Drawdown: 722.19€ (5.68%)

Best Winning Trade: 619.49€

Max. Equity Drawdown: 808.43€ (6.32%)

Worst Losing Trade: -246.45€

Avg. Holding Time: 9 Days 1 Hours 40 Minutes

Performance Chart

