

Optimization Report - 09-10-2021 11:04

General Information

Broker: Fondex

Asset: GBPAUD (Daily)

Trust: High

Start: 01-03-2011

Stop: 08-10-2021

Duration: 3874 Days

Indicators and Parameters

Aroon

(Confirmation)

37

Performance and Statistics

Initial Balance: 10000€

Total Trades: 71

Net Profit/Loss: 4054.07€

Winning Trades: 52 (73.24%)

Costs in Commissions: 0€

Losing Trades: 19 (26.76%)

Expected Value: 57.1€

Expectation Value: 0.24

Avg. Winning Trade: 165.52€

Profit Factor: 1.89

Avg. Losing Trade: -239.63€

Sharpe Ratio: 0.237

Max. Winning Streak: 8

Sortino Ratio: 0.305

Max. Losing Streak: 2

Max. Balance Drawdown: 540.9€ (5.3%)

Best Winning Trade: 764.56€

Max. Equity Drawdown: 655.6€ (6.32%)

Worst Losing Trade: -279.87€

Avg. Holding Time: 8 Days 11 Hours 3 Minutes

Performance Chart

