

Optimization Report - 11-10-2021 04:37

General Information

Broker: Fondex

Asset: GBPNZD (Daily)

Trust: High

Start: 02-01-2012

Stop: 11-10-2021

Duration: 3570 Days

Indicators and Parameters

Aroon

(Confirmation)

49

Performance and Statistics

Initial Balance: 10000€

Total Trades: 55

Net Profit/Loss: 2118.56€

Winning Trades: 41 (74.55%)

Costs in Commissions: 0€

Losing Trades: 14 (25.45%)

Expected Value: 38.52€

Expectation Value: 0.18

Avg. Winning Trade: 122.82€

Profit Factor: 1.72

Avg. Losing Trade: -208.35€

Sharpe Ratio: 0.21

Max. Winning Streak: 7

Sortino Ratio: 0.247

Max. Losing Streak: 2

Max. Balance Drawdown: 561.19€ (4.98%)

Best Winning Trade: 259.03€

Max. Equity Drawdown: 634.29€ (5.59%)

Worst Losing Trade: -235.51€

Avg. Holding Time: 9 Days 18 Hours 56 Minutes

Performance Chart

