

Optimization Report - 09-10-2021 07:41

General Information

Broker: Fondex

Asset: USDCHF (Daily)

Trust: High

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: 110

Net Profit/Loss: 2570.53€

Winning Trades: 73 (66.36%)

Costs in Commissions: 0€

Losing Trades: 37 (33.64%)

Expected Value: 23.37€

Expectation Value: 0.11

Avg. Winning Trade: 142.74€

Profit Factor: 1.33

Avg. Losing Trade: -212.15€

Sharpe Ratio: 0.109

Max. Winning Streak: 8

Sortino Ratio: 0.136

Max. Losing Streak: 3

Max. Balance Drawdown: 1603.97€ (13.54%)

Best Winning Trade: 583.79€

Max. Equity Drawdown: 1722.83€ (14.4%)

Worst Losing Trade: -272.35€

Avg. Holding Time: 9 Days 8 Hours 20 Minutes

Performance Chart

