

Optimization Report - 09-10-2021 11:00

General Information

Broker: Fondex

Asset: CADJPY (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: 59

Net Profit/Loss: 3735.11€

Winning Trades: 42 (71.19%)

Costs in Commissions: 0€

Losing Trades: 17 (28.81%)

Expected Value: 63.31€

Expectation Value: 0.27

Avg. Winning Trade: 183.29€

Profit Factor: 1.97

Avg. Losing Trade: -233.12€

Sharpe Ratio: 0.254

Max. Winning Streak: 8

Sortino Ratio: 0.334

Max. Losing Streak: 3

Max. Balance Drawdown: 778.5€ (5.82%)

Best Winning Trade: 563.56€

Max. Equity Drawdown: 877.72€ (6.52%)

Worst Losing Trade: -266.31€

Avg. Holding Time: 9 Days 9 Hours 21 Minutes

Performance Chart

