

# Optimization Report - 09-10-2021 07:32

## General Information

Broker: Fondex

Asset: USDJPY (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: 139

Net Profit/Loss: 3627.75€

Winning Trades: 91 (65.47%)

Costs in Commissions: 0€

Losing Trades: 48 (34.53%)

Expected Value: 26.1€

Expectation Value: 0.14

Avg. Winning Trade: 135.75€

Profit Factor: 1.42

Avg. Losing Trade: -181.77€

Sharpe Ratio: 0.13

Max. Winning Streak: 14

Sortino Ratio: 0.168

Max. Losing Streak: 6

Max. Balance Drawdown: 1608.59€ (16.09%)

Best Winning Trade: 515.96€

Max. Equity Drawdown: 1664.74€ (16.6%)

Worst Losing Trade: -302.31€

Avg. Holding Time: 7 Days 22 Hours 58 Minutes

## Performance Chart

