

Optimization Report - 11-10-2021 05:45

General Information

Broker: Fondex

Asset: CADCHF (Daily)

Trust: Low

Start: 01-02-2012

Stop: 11-10-2021

Duration: 3540 Days

Indicators and Parameters

Aroon

(Confirmation)

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Performance and Statistics

Initial Balance: 10000€

Total Trades: 147

Net Profit/Loss: 1964.24€

Winning Trades: 95 (64.63%)

Costs in Commissions: 0€

Losing Trades: 52 (35.37%)

Expected Value: 13.36€

Expectation Value: 0.06

Avg. Winning Trade: 134.21€

Profit Factor: 1.19

Avg. Losing Trade: -207.41€

Sharpe Ratio: 0.067

Max. Winning Streak: 9

Sortino Ratio: 0.081

Max. Losing Streak: 3

Max. Balance Drawdown: 1747.08€ (13.03%)

Best Winning Trade: 381.9€

Max. Equity Drawdown: 1970.46€ (14.57%)

Worst Losing Trade: -266.22€

Avg. Holding Time: 8 Days 10 Hours 41 Minutes

Performance Chart

