

Optimization Report - 11-10-2021 04:21

General Information

Broker: Fondex

Asset: EURCAD (Daily)

Trust: Low

Start: 01-03-2011

Stop: 08-10-2021

Duration: 3874 Days

Indicators and Parameters

Aroon

(Confirmation)

51

Performance and Statistics

Initial Balance: 10000€

Total Trades: 60

Net Profit/Loss: 972.99€

Winning Trades: 41 (68.33%)

Costs in Commissions: 0€

Losing Trades: 19 (31.67%)

Expected Value: 16.22€

Expectation Value: 0.08

Avg. Winning Trade: 117.89€

Profit Factor: 1.27

Avg. Losing Trade: -203.17€

Sharpe Ratio: 0.092

Max. Winning Streak: 11

Sortino Ratio: 0.111

Max. Losing Streak: 2

Max. Balance Drawdown: 555.79€ (5.09%)

Best Winning Trade: 351.57€

Max. Equity Drawdown: 859.51€ (7.8%)

Worst Losing Trade: -216.1€

Avg. Holding Time: 8 Days 22 Hours 54 Minutes

Performance Chart

