

Optimization Report - 11-10-2021 05:42

General Information

Broker: Fondex

Asset: NZDJPY (Daily)

Trust: High

Start: 02-01-2012

Stop: 11-10-2021

Duration: 3570 Days

Indicators and Parameters

Aroon

(Confirmation)

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Performance and Statistics

Initial Balance: 10000€

Total Trades: 189

Net Profit/Loss: 4762.58€

Winning Trades: 121 (64.02%)

Costs in Commissions: 0€

Losing Trades: 68 (35.98%)

Expected Value: 25.2€

Expectation Value: 0.1

Avg. Winning Trade: 177.04€

Profit Factor: 1.29

Avg. Losing Trade: -244.99€

Sharpe Ratio: 0.094

Max. Winning Streak: 9

Sortino Ratio: 0.124

Max. Losing Streak: 4

Max. Balance Drawdown: 1498.86€ (9.22%)

Best Winning Trade: 844.59€

Max. Equity Drawdown: 1605.67€ (9.98%)

Worst Losing Trade: -323.37€

Avg. Holding Time: 7 Days 6 Hours 2 Minutes

Performance Chart

