

Optimization Report - 09-10-2021 10:43

General Information

Broker: Fondex

Asset: EURCHF (Daily)

Trust: High

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

Indicators and Parameters

Aroon

(Confirmation)

48

Performance and Statistics

Initial Balance: 10000€

Total Trades: 64

Net Profit/Loss: 18591.82€

Winning Trades: 42 (65.62%)

Costs in Commissions: 0€

Losing Trades: 22 (34.38%)

Expected Value: 290.5€

Expectation Value: 1

Avg. Winning Trade: 594.36€

Profit Factor: 3.92

Avg. Losing Trade: -289.6€

Sharpe Ratio: 0.167

Max. Winning Streak: 12

Sortino Ratio: 0.778

Max. Losing Streak: 6

Max. Balance Drawdown: 1525.22€ (14.16%)

Best Winning Trade: 15129.31€

Max. Equity Drawdown: 1682.86€ (15.48%)

Worst Losing Trade: -574.47€

Avg. Holding Time: 9 Days 0 Hours 55 Minutes

Performance Chart

