

Optimization Report - 09-10-2021 10:52

General Information

Broker: Fondex

Asset: CHFJPY (Daily)

Trust: Low

Start: 01-03-2011

Stop: 08-10-2021

Duration: 3874 Days

Indicators and Parameters

Aroon

(Confirmation)

47

Performance and Statistics

Initial Balance: 10000€

Total Trades: 53

Net Profit/Loss: 1278.72€

Winning Trades: 33 (62.26%)

Costs in Commissions: 0€

Losing Trades: 20 (37.74%)

Expected Value: 24.13€

Expectation Value: 0.11

Avg. Winning Trade: 171.87€

Profit Factor: 1.29

Avg. Losing Trade: -219.64€

Sharpe Ratio: 0.1

Max. Winning Streak: 6

Sortino Ratio: 0.131

Max. Losing Streak: 3

Max. Balance Drawdown: 1059.99€ (8.84%)

Best Winning Trade: 583.68€

Max. Equity Drawdown: 1204.48€ (9.93%)

Worst Losing Trade: -236.43€

Avg. Holding Time: 9 Days 8 Hours 11 Minutes

Performance Chart

