

Optimization Report - 09-10-2021 10:48

General Information

Broker: Fondex

Asset: NZDUSD (Daily)

Trust: High

Start: 01-03-2011

Stop: 08-10-2021

Duration: 3874 Days

Indicators and Parameters

Aroon

(Confirmation)

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Performance and Statistics

Initial Balance: 10000€

Total Trades: 144

Net Profit/Loss: 6488.98€

Winning Trades: 96 (66.67%)

Costs in Commissions: 0€

Losing Trades: 48 (33.33%)

Expected Value: 45.06€

Expectation Value: 0.19

Avg. Winning Trade: 187.62€

Profit Factor: 1.56

Avg. Losing Trade: -240.06€

Sharpe Ratio: 0.172

Max. Winning Streak: 8

Sortino Ratio: 0.221

Max. Losing Streak: 4

Max. Balance Drawdown: 1329.88€ (9.99%)

Best Winning Trade: 765.42€

Max. Equity Drawdown: 1503.4€ (10.81%)

Worst Losing Trade: -321.76€

Avg. Holding Time: 9 Days 22 Hours 15 Minutes

Performance Chart

