

# Optimization Report - 11-10-2021 04:30

## General Information

Broker: Fondex

Asset: AUDCHF (Daily)

Trust: High

Start: 02-01-2012

Stop: 11-10-2021

Duration: 3570 Days

## Indicators and Parameters

Aroon

(Confirmation)

51

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 56

Net Profit/Loss: 2656.65€

Winning Trades: 39 (69.64%)

Costs in Commissions: 0€

Losing Trades: 17 (30.36%)

Expected Value: 47.44€

Expectation Value: 0.23

Avg. Winning Trade: 157.3€

Profit Factor: 1.79

Avg. Losing Trade: -204.6€

Sharpe Ratio: 0.215

Max. Winning Streak: 7

Sortino Ratio: 0.283

Max. Losing Streak: 3

Max. Balance Drawdown: 959.78€ (7.45%)

Best Winning Trade: 488.31€

Max. Equity Drawdown: 1307.59€ (10.02%)

Worst Losing Trade: -257.28€

Avg. Holding Time: 9 Days 14 Hours 21 Minutes

## Performance Chart

