

# Optimization Report - 09-10-2021 07:48

## General Information

Broker: Fondex

Asset: USDCAD (Daily)

Trust: Low

Start: 01-03-2011

Stop: 08-10-2021

Duration: 3874 Days

## Indicators and Parameters

Aroon

(Confirmation)

57

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 51

Net Profit/Loss: 1290.53€

Winning Trades: 31 (60.78%)

Costs in Commissions: 0€

Losing Trades: 20 (39.22%)

Expected Value: 25.3€

Expectation Value: 0.12

Avg. Winning Trade: 175.71€

Profit Factor: 1.31

Avg. Losing Trade: -207.83€

Sharpe Ratio: 0.101

Max. Winning Streak: 6

Sortino Ratio: 0.141

Max. Losing Streak: 3

Max. Balance Drawdown: 755.02€ (7.55%)

Best Winning Trade: 693.51€

Max. Equity Drawdown: 841.63€ (7.55%)

Worst Losing Trade: -232.62€

Avg. Holding Time: 9 Days 4 Hours 37 Minutes

## Performance Chart

