

# Optimization Report - 11-10-2021 05:48

## General Information

Broker: Fondex

Asset: EURNZD (Daily)

Trust: High

Start: 01-02-2012

Stop: 11-10-2021

Duration: 3540 Days

## Indicators and Parameters

Aroon

(Confirmation)

58

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 44

Net Profit/Loss: 1959.83€

Winning Trades: 33 (75%)

Costs in Commissions: 0€

Losing Trades: 11 (25%)

Expected Value: 44.54€

Expectation Value: 0.2

Avg. Winning Trade: 134.63€

Profit Factor: 1.79

Avg. Losing Trade: -225.72€

Sharpe Ratio: 0.206

Max. Winning Streak: 12

Sortino Ratio: 0.266

Max. Losing Streak: 3

Max. Balance Drawdown: 880.5€ (6.86%)

Best Winning Trade: 574.92€

Max. Equity Drawdown: 1010.9€ (7.79%)

Worst Losing Trade: -249.79€

Avg. Holding Time: 11 Days 5 Hours 42 Minutes

## Performance Chart

