

# Optimization Report - 11-10-2021 04:25

## General Information

Broker: Fondex

Asset: AUDCAD (Daily)

Trust: High

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: 54

Net Profit/Loss: 2043.94€

Winning Trades: 39 (72.22%)

Costs in Commissions: 0€

Losing Trades: 15 (27.78%)

Expected Value: 37.85€

Expectation Value: 0.19

Avg. Winning Trade: 127.81€

Profit Factor: 1.7

Avg. Losing Trade: -196.05€

Sharpe Ratio: 0.197

Max. Winning Streak: 9

Sortino Ratio: 0.243

Max. Losing Streak: 2

Max. Balance Drawdown: 548.02€ (5.12%)

Best Winning Trade: 422.77€

Max. Equity Drawdown: 686.76€ (6.34%)

Worst Losing Trade: -231.56€

Avg. Holding Time: 8 Days 11 Hours 13 Minutes

## Performance Chart

