

# Optimization Report - 11-10-2021 04:39

## General Information

Broker: Fondex

Asset: NZDCAD (Daily)

Trust: High

Start: 01-12-2011

Stop: 11-10-2021

Duration: 3602 Days

## Indicators and Parameters

Aroon

(Confirmation)

46

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 47

Net Profit/Loss: 3215.2€

Winning Trades: 36 (76.6%)

Costs in Commissions: 0€

Losing Trades: 11 (23.4%)

Expected Value: 68.41€

Expectation Value: 0.33

Avg. Winning Trade: 153.27€

Profit Factor: 2.38

Avg. Losing Trade: -209.31€

Sharpe Ratio: 0.331

Max. Winning Streak: 6

Sortino Ratio: 0.418

Max. Losing Streak: 1

Max. Balance Drawdown: 384.94€ (3.43%)

Best Winning Trade: 449.55€

Max. Equity Drawdown: 493.48€ (4.3%)

Worst Losing Trade: -250.28€

Avg. Holding Time: 11 Days 13 Hours 11 Minutes

## Performance Chart

