

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

## General Information

Broker: Fondex

Asset: EURUSD (Daily)

Trust: High

Start: 01-03-2011

Stop: 08-10-2021

Duration: 3874 Days

## Indicators and Parameters

Aroon

(Confirmation)

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## Performance and Statistics

Initial Balance: 10000€

Total Trades: 108

Net Profit/Loss: 5594.51€

Winning Trades: 78 (72.22%)

Costs in Commissions: 0€

Losing Trades: 30 (27.78%)

Expected Value: 51.8€

Expectation Value: 0.21

Avg. Winning Trade: 166.57€

Profit Factor: 1.77

Avg. Losing Trade: -246.59€

Sharpe Ratio: 0.204

Max. Winning Streak: 13

Sortino Ratio: 0.257

Max. Losing Streak: 3

Max. Balance Drawdown: 1142.78€ (6.99%)

Best Winning Trade: 608.43€

Max. Equity Drawdown: 1261.49€ (7.66%)

Worst Losing Trade: -656.12€

Avg. Holding Time: 8 Days 10 Hours 40 Minutes

## Performance Chart

