

# Optimization Report - 09-10-2021 10:39

## General Information

Broker: Fondex

Asset: AUDJPY (Daily)

Trust: Low

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: 469

Net Profit/Loss: 11081.86€

Winning Trades: 263 (56.08%)

Costs in Commissions: 0€

Losing Trades: 206 (43.92%)

Expected Value: 23.63€

Expectation Value: 0.15

Avg. Winning Trade: 168.07€

Profit Factor: 1.33

Avg. Losing Trade: -160.78€

Sharpe Ratio: 0.107

Max. Winning Streak: 9

Sortino Ratio: 0.145

Max. Losing Streak: 6

Max. Balance Drawdown: 2346.93€ (16.02%)

Best Winning Trade: 992.93€

Max. Equity Drawdown: 2579.43€ (17.42%)

Worst Losing Trade: -430.74€

Avg. Holding Time: 6 Days 0 Hours 52 Minutes

## Performance Chart

