

# Optimization Report - 09-10-2021 07:38

## General Information

Broker: Fondex

Asset: EURJPY (Daily)

Trust: High

Start: 01-03-2011

Stop: 08-10-2021

Duration: 3874 Days

## Indicators and Parameters

Aroon

(Confirmation)

61

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 40

Net Profit/Loss: 2684.03€

Winning Trades: 33 (82.5%)

Costs in Commissions: 0€

Losing Trades: 7 (17.5%)

Expected Value: 67.1€

Expectation Value: 0.28

Avg. Winning Trade: 131.95€

Profit Factor: 2.61

Avg. Losing Trade: -238.64€

Sharpe Ratio: 0.368

Max. Winning Streak: 18

Sortino Ratio: 0.427

Max. Losing Streak: 2

Max. Balance Drawdown: 801.92€ (6.15%)

Best Winning Trade: 292.14€

Max. Equity Drawdown: 933.47€ (7.09%)

Worst Losing Trade: -257.77€

Avg. Holding Time: 9 Days 1 Hours 46 Minutes

## Performance Chart

