

# Optimization Report - 11-10-2021 04:40

## General Information

Broker: Fondex

Asset: NZDCHF (Daily)

Trust: Low

Start: 02-01-2012

Stop: 11-10-2021

Duration: 3570 Days

## Indicators and Parameters

Aroon

(Confirmation)

55

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 49

Net Profit/Loss: 561.05€

Winning Trades: 35 (71.43%)

Costs in Commissions: 0€

Losing Trades: 14 (28.57%)

Expected Value: 11.45€

Expectation Value: 0.06

Avg. Winning Trade: 96.26€

Profit Factor: 1.2

Avg. Losing Trade: -200.57€

Sharpe Ratio: 0.068

Max. Winning Streak: 7

Sortino Ratio: 0.078

Max. Losing Streak: 2

Max. Balance Drawdown: 855.47€ (8.28%)

Best Winning Trade: 231.67€

Max. Equity Drawdown: 950.24€ (9.11%)

Worst Losing Trade: -210.68€

Avg. Holding Time: 7 Days 21 Hours 37 Minutes

## Performance Chart

