

# Optimization Report - 08-11-2021 08:42

## General Information

Broker: Fondex

Asset: USDJPY (Daily)

Trust: High

Start: 01-04-2011

Stop: 07-11-2021

Duration: 3873 Days

## Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

18 8 15

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 250

Net Profit/Loss: 3481.98€

Winning Trades: 146 (58.4%)

Costs in Commissions: 0€

Losing Trades: 104 (41.6%)

Expected Value: 13.93€

Expectation Value: 0.08

Avg. Winning Trade: 151.97€

Profit Factor: 1.19

Avg. Losing Trade: -179.86€

Sharpe Ratio: 0.064

Max. Winning Streak: 9

Sortino Ratio: 0.084

Max. Losing Streak: 5

Max. Balance Drawdown: 2178.83€ (18.41%)

Best Winning Trade: 653.39€

Max. Equity Drawdown: 2274.29€ (19.1%)

Worst Losing Trade: -287.31€

Avg. Holding Time: 8 Days 3 Hours 3 Minutes

## Performance Chart

