

# Optimization Report - 04-12-2021 06:45

## General Information

Broker: Fondex

Asset: GBPCHF (Daily)

Trust: High

Start: 01-04-2011

Stop: 07-11-2021

Duration: 3873 Days

## Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

18 10 5

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 333

Net Profit/Loss: 6669.8€

Winning Trades: 197 (59.16%)

Costs in Commissions: 0€

Losing Trades: 136 (40.84%)

Expected Value: 20.03€

Expectation Value: 0.11

Avg. Winning Trade: 161.95€

Profit Factor: 1.26

Avg. Losing Trade: -185.54€

Sharpe Ratio: 0.089

Max. Winning Streak: 11

Sortino Ratio: 0.115

Max. Losing Streak: 5

Max. Balance Drawdown: 1699.32€ (13.21%)

Best Winning Trade: 761.19€

Max. Equity Drawdown: 1907.96€ (14.45%)

Worst Losing Trade: -349.06€

Avg. Holding Time: 7 Days 12 Hours 21 Minutes

## Performance Chart

