

# Optimization Report - 04-12-2021 06:27

## General Information

Broker: Fondex

Asset: AUDCAD (Daily)

Trust: Low

Start: 01-04-2011

Stop: 07-11-2021

Duration: 3873 Days

## Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

28 6 7

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 346

Net Profit/Loss: -1250.71€

Winning Trades: 181 (52.31%)

Costs in Commissions: 0€

Losing Trades: 165 (47.69%)

Expected Value: -3.61€

Expectation Value: -0.03

Avg. Winning Trade: 108.81€

Profit Factor: 0.94

Avg. Losing Trade: -126.94€

Sharpe Ratio: -0.024

Max. Winning Streak: 8

Sortino Ratio: -0.031

Max. Losing Streak: 6

Max. Balance Drawdown: 3473.18€ (30.39%)

Best Winning Trade: 414.49€

Max. Equity Drawdown: 3592.58€ (31.12%)

Worst Losing Trade: -224.28€

Avg. Holding Time: 6 Days 18 Hours 58 Minutes

## Performance Chart

