

# Optimization Report - 11-11-2021 12:28

## General Information

Broker: Fondex

Asset: EURUSD (Daily)

Trust: High

Start: 01-04-2011

Stop: 07-11-2021

Duration: 3873 Days

## Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

18 12 5

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 317

Net Profit/Loss: 3620.34€

Winning Trades: 175 (55.21%)

Costs in Commissions: 0€

Losing Trades: 142 (44.79%)

Expected Value: 11.42€

Expectation Value: 0.06

Avg. Winning Trade: 167.12€

Profit Factor: 1.14

Avg. Losing Trade: -180.47€

Sharpe Ratio: 0.052

Max. Winning Streak: 12

Sortino Ratio: 0.068

Max. Losing Streak: 4

Max. Balance Drawdown: 2033€ (13.49%)

Best Winning Trade: 597.17€

Max. Equity Drawdown: 2221.6€ (14.62%)

Worst Losing Trade: -296.07€

Avg. Holding Time: 7 Days 12 Hours 28 Minutes

## Performance Chart

