

# Optimization Report - 08-11-2021 08:45

## General Information

Broker: Fondex

Asset: AUDUSD (Daily)

Trust: High

Start: 01-04-2011

Stop: 07-11-2021

Duration: 3873 Days

## Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

34 16 11

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 160

Net Profit/Loss: 3062.12€

Winning Trades: 103 (64.38%)

Costs in Commissions: 0€

Losing Trades: 57 (35.62%)

Expected Value: 19.14€

Expectation Value: 0.1

Avg. Winning Trade: 135.99€

Profit Factor: 1.28

Avg. Losing Trade: -192.02€

Sharpe Ratio: 0.092

Max. Winning Streak: 7

Sortino Ratio: 0.12

Max. Losing Streak: 3

Max. Balance Drawdown: 1561.61€ (14.03%)

Best Winning Trade: 579.47€

Max. Equity Drawdown: 1640.65€ (14.64%)

Worst Losing Trade: -249.58€

Avg. Holding Time: 9 Days 3 Hours 38 Minutes

## Performance Chart

