

# Optimization Report - 04-12-2021 05:58

## General Information

Broker: Fondex

Asset: GBPAUD (Daily)

Trust: High

Start: 01-04-2011

Stop: 07-11-2021

Duration: 3873 Days

## Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

28 18 25

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 118

Net Profit/Loss: 3244.84€

Winning Trades: 76 (64.41%)

Costs in Commissions: 0€

Losing Trades: 42 (35.59%)

Expected Value: 27.49€

Expectation Value: 0.13

Avg. Winning Trade: 155.89€

Profit Factor: 1.38

Avg. Losing Trade: -204.84€

Sharpe Ratio: 0.124

Max. Winning Streak: 6

Sortino Ratio: 0.158

Max. Losing Streak: 4

Max. Balance Drawdown: 1213.98€ (9.82%)

Best Winning Trade: 468.34€

Max. Equity Drawdown: 1375.86€ (11.02%)

Worst Losing Trade: -261.11€

Avg. Holding Time: 8 Days 13 Hours 10 Minutes

## Performance Chart

