

# Optimization Report - 11-11-2021 01:57

## General Information

Broker: Fondex

Asset: EURAUD (Daily)

Trust: High

Start: 01-04-2011

Stop: 07-11-2021

Duration: 3873 Days

## Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

26 18 13

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 156

Net Profit/Loss: 4664.12€

Winning Trades: 101 (64.74%)

Costs in Commissions: 0€

Losing Trades: 55 (35.26%)

Expected Value: 29.9€

Expectation Value: 0.12

Avg. Winning Trade: 184.09€

Profit Factor: 1.33

Avg. Losing Trade: -253.25€

Sharpe Ratio: 0.112

Max. Winning Streak: 10

Sortino Ratio: 0.141

Max. Losing Streak: 3

Max. Balance Drawdown: 1527.16€ (9.87%)

Best Winning Trade: 623.63€

Max. Equity Drawdown: 1866.3€ (11.87%)

Worst Losing Trade: -306.95€

Avg. Holding Time: 9 Days 11 Hours 53 Minutes

## Performance Chart

