

# Optimization Report - 11-11-2021 01:15

## General Information

Broker: Fondex

Asset: EURGBP (Daily)

Trust: Low

Start: 01-04-2011

Stop: 07-11-2021

Duration: 3873 Days

## Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

32 20 25

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 145

Net Profit/Loss: 863.3€

Winning Trades: 88 (60.69%)

Costs in Commissions: 0€

Losing Trades: 57 (39.31%)

Expected Value: 5.95€

Expectation Value: 0.03

Avg. Winning Trade: 132.34€

Profit Factor: 1.08

Avg. Losing Trade: -189.17€

Sharpe Ratio: 0.029

Max. Winning Streak: 11

Sortino Ratio: 0.037

Max. Losing Streak: 5

Max. Balance Drawdown: 2350.98€ (18.16%)

Best Winning Trade: 514.72€

Max. Equity Drawdown: 2477.49€ (18.96%)

Worst Losing Trade: -252.59€

Avg. Holding Time: 8 Days 19 Hours 29 Minutes

## Performance Chart

