

# Optimization Report - 04-12-2021 07:09

## General Information

Broker: Fondex

Asset: AUDCHF (Daily)

Trust: High

Start: 01-02-2012

Stop: 07-11-2021

Duration: 3567 Days

## Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

28 18 7

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 183

Net Profit/Loss: 4908.84€

Winning Trades: 116 (63.39%)

Costs in Commissions: 0€

Losing Trades: 67 (36.61%)

Expected Value: 26.83€

Expectation Value: 0.14

Avg. Winning Trade: 151.34€

Profit Factor: 1.4

Avg. Losing Trade: -188.75€

Sharpe Ratio: 0.128

Max. Winning Streak: 11

Sortino Ratio: 0.163

Max. Losing Streak: 5

Max. Balance Drawdown: 2059.12€ (17.18%)

Best Winning Trade: 629.85€

Max. Equity Drawdown: 2162.66€ (17.89%)

Worst Losing Trade: -294.2€

Avg. Holding Time: 8 Days 12 Hours 33 Minutes

## Performance Chart

