

# Optimization Report - 11-11-2021 01:22

## General Information

Broker: Fondex

Asset: AUDJPY (Daily)

Trust: High

Start: 01-04-2011

Stop: 07-11-2021

Duration: 3873 Days

## Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

28 20 17

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 136

Net Profit/Loss: 6596.63€

Winning Trades: 94 (69.12%)

Costs in Commissions: 0€

Losing Trades: 42 (30.88%)

Expected Value: 48.5€

Expectation Value: 0.24

Avg. Winning Trade: 162.07€

Profit Factor: 1.76

Avg. Losing Trade: -205.67€

Sharpe Ratio: 0.208

Max. Winning Streak: 9

Sortino Ratio: 0.274

Max. Losing Streak: 3

Max. Balance Drawdown: 782.49€ (6.3%)

Best Winning Trade: 848.81€

Max. Equity Drawdown: 996.99€ (8.09%)

Worst Losing Trade: -336.13€

Avg. Holding Time: 8 Days 7 Hours 15 Minutes

## Performance Chart

