

# Optimization Report - 06-12-2021 12:16

## General Information

Broker: Fondex

Asset: NZDCHF (Daily)

Trust: Low

Start: 01-02-2012

Stop: 03-12-2021

Duration: 3593 Days

## Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

22 12 17

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 180

Net Profit/Loss: 744.15€

Winning Trades: 107 (59.44%)

Costs in Commissions: 0€

Losing Trades: 73 (40.56%)

Expected Value: 4.13€

Expectation Value: 0.02

Avg. Winning Trade: 123.57€

Profit Factor: 1.06

Avg. Losing Trade: -170.94€

Sharpe Ratio: 0.022

Max. Winning Streak: 11

Sortino Ratio: 0.028

Max. Losing Streak: 6

Max. Balance Drawdown: 1472.36€ (13.07%)

Best Winning Trade: 586.19€

Max. Equity Drawdown: 1599.47€ (14.04%)

Worst Losing Trade: -218.79€

Avg. Holding Time: 8 Days 6 Hours 29 Minutes

## Performance Chart

