

# Optimization Report - 04-12-2021 07:57

## General Information

Broker: Fondex

Asset: GBPNZD (Daily)

Trust: Medium

Start: 01-02-2012

Stop: 07-11-2021

Duration: 3567 Days

## Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

24 22 19

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 124

Net Profit/Loss: 1456.34€

Winning Trades: 77 (62.1%)

Costs in Commissions: 0€

Losing Trades: 47 (37.9%)

Expected Value: 11.75€

Expectation Value: 0.06

Avg. Winning Trade: 137.93€

Profit Factor: 1.16

Avg. Losing Trade: -194.98€

Sharpe Ratio: 0.057

Max. Winning Streak: 7

Sortino Ratio: 0.072

Max. Losing Streak: 3

Max. Balance Drawdown: 1620.82€ (12.86%)

Best Winning Trade: 510.11€

Max. Equity Drawdown: 1859.09€ (14.62%)

Worst Losing Trade: -239.02€

Avg. Holding Time: 9 Days 14 Hours 47 Minutes

## Performance Chart

