

# Optimization Report - 06-12-2021 12:14

## General Information

Broker: Fondex

Asset: NZDCAD (Daily)

Trust: High

Start: 01-02-2012

Stop: 03-12-2021

Duration: 3593 Days

## Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

30 6 11

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 230

Net Profit/Loss: 5432.19€

Winning Trades: 145 (63.04%)

Costs in Commissions: 0€

Losing Trades: 85 (36.96%)

Expected Value: 23.62€

Expectation Value: 0.12

Avg. Winning Trade: 152.12€

Profit Factor: 1.33

Avg. Losing Trade: -195.59€

Sharpe Ratio: 0.111

Max. Winning Streak: 11

Sortino Ratio: 0.137

Max. Losing Streak: 5

Max. Balance Drawdown: 1645.58€ (11.88%)

Best Winning Trade: 618.94€

Max. Equity Drawdown: 1799.78€ (12.87%)

Worst Losing Trade: -312.21€

Avg. Holding Time: 8 Days 6 Hours 19 Minutes

## Performance Chart

