

# Optimization Report - 06-12-2021 02:17

## General Information

Broker: Fondex

Asset: EURNZD (Daily)

Trust: High

Start: 01-03-2012

Stop: 03-12-2021

Duration: 3564 Days

## Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

34 4 23

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 216

Net Profit/Loss: 4520.68€

Winning Trades: 131 (60.65%)

Costs in Commissions: 0€

Losing Trades: 85 (39.35%)

Expected Value: 20.93€

Expectation Value: 0.11

Avg. Winning Trade: 157.32€

Profit Factor: 1.28

Avg. Losing Trade: -189.28€

Sharpe Ratio: 0.092

Max. Winning Streak: 9

Sortino Ratio: 0.121

Max. Losing Streak: 5

Max. Balance Drawdown: 1700.16€ (10.92%)

Best Winning Trade: 748.28€

Max. Equity Drawdown: 1870.81€ (11.88%)

Worst Losing Trade: -305.16€

Avg. Holding Time: 7 Days 23 Hours 2 Minutes

## Performance Chart

