

# Optimization Report - 06-12-2021 01:45

## General Information

Broker: Fondex

Asset: AUDNZD (Daily)

Trust: High

Start: 01-03-2012

Stop: 03-12-2021

Duration: 3564 Days

## Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

32 10 27

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 132

Net Profit/Loss: 4206.02€

Winning Trades: 91 (68.94%)

Costs in Commissions: 0€

Losing Trades: 41 (31.06%)

Expected Value: 31.87€

Expectation Value: 0.15

Avg. Winning Trade: 140.7€

Profit Factor: 1.49

Avg. Losing Trade: -209.69€

Sharpe Ratio: 0.151

Max. Winning Streak: 8

Sortino Ratio: 0.187

Max. Losing Streak: 4

Max. Balance Drawdown: 782.93€ (7.33%)

Best Winning Trade: 525.64€

Max. Equity Drawdown: 1043.5€ (8.13%)

Worst Losing Trade: -287.04€

Avg. Holding Time: 8 Days 12 Hours 51 Minutes

## Performance Chart

