

Optimization Report - 11-11-2021 01:47

General Information

Broker: Fondex

Asset: NZDUSD (Daily)

Trust: High

Start: 01-04-2011

Stop: 07-11-2021

Duration: 3873 Days

Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

18 4 23

Performance and Statistics

Initial Balance: 10000€

Total Trades: 282

Net Profit/Loss: 4228.93€

Winning Trades: 166 (58.87%)

Costs in Commissions: 0€

Losing Trades: 116 (41.13%)

Expected Value: 15€

Expectation Value: 0.09

Avg. Winning Trade: 147.26€

Profit Factor: 1.21

Avg. Losing Trade: -174.28€

Sharpe Ratio: 0.072

Max. Winning Streak: 10

Sortino Ratio: 0.093

Max. Losing Streak: 5

Max. Balance Drawdown: 1519.92€ (11.78%)

Best Winning Trade: 593.24€

Max. Equity Drawdown: 1823.91€ (13.99%)

Worst Losing Trade: -290.87€

Avg. Holding Time: 7 Days 11 Hours 15 Minutes

Performance Chart

