

Optimization Report - 06-12-2021 12:33

General Information

Broker: Fondex

Asset: NZDJPY (Daily)

Trust: High

Start: 01-02-2012

Stop: 03-12-2021

Duration: 3593 Days

Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

22 16 21

Performance and Statistics

Initial Balance: 10000€

Total Trades: 129

Net Profit/Loss: 4897.78€

Winning Trades: 82 (63.57%)

Costs in Commissions: 0€

Losing Trades: 47 (36.43%)

Expected Value: 37.97€

Expectation Value: 0.2

Avg. Winning Trade: 169.34€

Profit Factor: 1.54

Avg. Losing Trade: -191.24€

Sharpe Ratio: 0.158

Max. Winning Streak: 10

Sortino Ratio: 0.217

Max. Losing Streak: 7

Max. Balance Drawdown: 1196.22€ (10.89%)

Best Winning Trade: 809.61€

Max. Equity Drawdown: 1496.2€ (13.48%)

Worst Losing Trade: -283.83€

Avg. Holding Time: 9 Days 8 Hours 25 Minutes

Performance Chart

