

Optimization Report - 04-12-2021 06:25

General Information

Broker: Fondex

Asset: EURCAD (Daily)

Trust: Low

Start: 01-04-2011

Stop: 07-11-2021

Duration: 3873 Days

Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

24 20 19

Performance and Statistics

Initial Balance: 10000€

Total Trades: 148

Net Profit/Loss: 2005.03€

Winning Trades: 96 (64.86%)

Costs in Commissions: 0€

Losing Trades: 52 (35.14%)

Expected Value: 13.54€

Expectation Value: 0.06

Avg. Winning Trade: 134.18€

Profit Factor: 1.18

Avg. Losing Trade: -209.17€

Sharpe Ratio: 0.066

Max. Winning Streak: 11

Sortino Ratio: 0.081

Max. Losing Streak: 4

Max. Balance Drawdown: 1675.62€ (13.86%)

Best Winning Trade: 423.56€

Max. Equity Drawdown: 1828.91€ (14.97%)

Worst Losing Trade: -245.88€

Avg. Holding Time: 8 Days 17 Hours 2 Minutes

Performance Chart

