

Optimization Report - 06-12-2021 02:00

General Information

Broker: Fondex

Asset: CADCHF (Daily)

Trust: High

Start: 01-03-2012

Stop: 03-12-2021

Duration: 3564 Days

Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

36 22 25

Performance and Statistics

Initial Balance: 10000€

Total Trades: 108

Net Profit/Loss: 4947.66€

Winning Trades: 78 (72.22%)

Costs in Commissions: 0€

Losing Trades: 30 (27.78%)

Expected Value: 45.81€

Expectation Value: 0.22

Avg. Winning Trade: 144.31€

Profit Factor: 1.77

Avg. Losing Trade: -210.28€

Sharpe Ratio: 0.222

Max. Winning Streak: 11

Sortino Ratio: 0.269

Max. Losing Streak: 3

Max. Balance Drawdown: 903.62€ (7.76%)

Best Winning Trade: 419.73€

Max. Equity Drawdown: 1024.05€ (8.7%)

Worst Losing Trade: -290.06€

Avg. Holding Time: 8 Days 21 Hours 48 Minutes

Performance Chart

