

Optimization Report - 04-12-2021 07:12

General Information

Broker: Fondex

Asset: GBPCAD (Daily)

Trust: Low

Start: 01-02-2012

Stop: 07-11-2021

Duration: 3567 Days

Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

24 18 23

Performance and Statistics

Initial Balance: 10000€

Total Trades: 139

Net Profit/Loss: 311.33€

Winning Trades: 81 (58.27%)

Costs in Commissions: 0€

Losing Trades: 58 (41.73%)

Expected Value: 2.24€

Expectation Value: 0.01

Avg. Winning Trade: 130.75€

Profit Factor: 1.03

Avg. Losing Trade: -177.23€

Sharpe Ratio: 0.012

Max. Winning Streak: 7

Sortino Ratio: 0.015

Max. Losing Streak: 5

Max. Balance Drawdown: 1813.96€ (15.05%)

Best Winning Trade: 560.57€

Max. Equity Drawdown: 1943.53€ (15.96%)

Worst Losing Trade: -234.38€

Avg. Holding Time: 8 Days 0 Hours 54 Minutes

Performance Chart

