

Optimization Report - 11-11-2021 01:13

General Information

Broker: Fondex

Asset: EURJPY (Daily)

Trust: Medium

Start: 01-04-2011

Stop: 07-11-2021

Duration: 3873 Days

Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

32 20 25

Performance and Statistics

Initial Balance: 10000€

Total Trades: 122

Net Profit/Loss: 1551.06€

Winning Trades: 76 (62.3%)

Costs in Commissions: 0€

Losing Trades: 46 (37.7%)

Expected Value: 12.72€

Expectation Value: 0.06

Avg. Winning Trade: 151.89€

Profit Factor: 1.16

Avg. Losing Trade: -217.22€

Sharpe Ratio: 0.057

Max. Winning Streak: 7

Sortino Ratio: 0.07

Max. Losing Streak: 3

Max. Balance Drawdown: 1952.79€ (14.6%)

Best Winning Trade: 492.1€

Max. Equity Drawdown: 2032.99€ (15.11%)

Worst Losing Trade: -264.65€

Avg. Holding Time: 9 Days 11 Hours 33 Minutes

Performance Chart

