

Optimization Report - 08-11-2021 08:53

General Information

Broker: Fondex

Asset: USDCAD (Daily)

Trust: Medium

Start: 01-04-2011

Stop: 07-11-2021

Duration: 3873 Days

Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

20 16 25

Performance and Statistics

Initial Balance: 10000€

Total Trades: 139

Net Profit/Loss: 1181.92€

Winning Trades: 88 (63.31%)

Costs in Commissions: 0€

Losing Trades: 51 (36.69%)

Expected Value: 8.51€

Expectation Value: 0.04

Avg. Winning Trade: 125.09€

Profit Factor: 1.12

Avg. Losing Trade: -192.66€

Sharpe Ratio: 0.045

Max. Winning Streak: 13

Sortino Ratio: 0.055

Max. Losing Streak: 3

Max. Balance Drawdown: 1152.7€ (10.39%)

Best Winning Trade: 345.24€

Max. Equity Drawdown: 1249.54€ (11.18%)

Worst Losing Trade: -222.13€

Avg. Holding Time: 8 Days 13 Hours 30 Minutes

Performance Chart

