

Optimization Report - 04-12-2021 05:35

General Information

Broker: Fondex

Asset: CADJPY (Daily)

Trust: High

Start: 01-04-2011

Stop: 07-11-2021

Duration: 3873 Days

Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

26 12 17

Performance and Statistics

Initial Balance: 10000€

Total Trades: 164

Net Profit/Loss: 5392.07€

Winning Trades: 106 (64.63%)

Costs in Commissions: 0€

Losing Trades: 58 (35.37%)

Expected Value: 32.88€

Expectation Value: 0.18

Avg. Winning Trade: 152.85€

Profit Factor: 1.51

Avg. Losing Trade: -186.38€

Sharpe Ratio: 0.154

Max. Winning Streak: 8

Sortino Ratio: 0.201

Max. Losing Streak: 4

Max. Balance Drawdown: 1268.06€ (11.31%)

Best Winning Trade: 601.65€

Max. Equity Drawdown: 1417.92€ (12.54%)

Worst Losing Trade: -301.82€

Avg. Holding Time: 8 Days 20 Hours 4 Minutes

Performance Chart

