

Optimization Report - 11-11-2021 01:53

General Information

Broker: Fondex

Asset: CHFJPY (Daily)

Trust: High

Start: 01-04-2011

Stop: 07-11-2021

Duration: 3873 Days

Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

32 4 5

Performance and Statistics

Initial Balance: 10000€

Total Trades: 398

Net Profit/Loss: 8827.83€

Winning Trades: 228 (57.29%)

Costs in Commissions: 0€

Losing Trades: 170 (42.71%)

Expected Value: 22.18€

Expectation Value: 0.11

Avg. Winning Trade: 189.95€

Profit Factor: 1.26

Avg. Losing Trade: -202.83€

Sharpe Ratio: 0.088

Max. Winning Streak: 10

Sortino Ratio: 0.114

Max. Losing Streak: 5

Max. Balance Drawdown: 2763.11€ (15.12%)

Best Winning Trade: 755.09€

Max. Equity Drawdown: 3104.81€ (16.81%)

Worst Losing Trade: -408.28€

Avg. Holding Time: 7 Days 1 Hours 29 Minutes

Performance Chart

