

Optimization Report - 11-11-2021 01:19

General Information

Broker: Fondex

Asset: EURCHF (Daily)

Trust: Low

Start: 01-04-2011

Stop: 07-11-2021

Duration: 3873 Days

Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

22 20 5

Performance and Statistics

Initial Balance: 10000€

Total Trades: 245

Net Profit/Loss: -680.44€

Winning Trades: 125 (51.02%)

Costs in Commissions: 0€

Losing Trades: 120 (48.98%)

Expected Value: -2.78€

Expectation Value: -0.02

Avg. Winning Trade: 111.75€

Profit Factor: 0.95

Avg. Losing Trade: -122.08€

Sharpe Ratio: -0.018

Max. Winning Streak: 6

Sortino Ratio: -0.024

Max. Losing Streak: 6

Max. Balance Drawdown: 3317.41€ (29.16%)

Best Winning Trade: 515.63€

Max. Equity Drawdown: 3472.86€ (30.24%)

Worst Losing Trade: -254.24€

Avg. Holding Time: 8 Days 5 Hours 16 Minutes

Performance Chart

