

Optimization Report - 08-11-2021 08:38

General Information

Broker: Fondex

Asset: GBPUSD (Daily)

Trust: High

Start: 01-04-2011

Stop: 07-11-2021

Duration: 3873 Days

Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

20 12 17

Performance and Statistics

Initial Balance: 10000€

Total Trades: 197

Net Profit/Loss: 5870.99€

Winning Trades: 126 (63.96%)

Costs in Commissions: 0€

Losing Trades: 71 (36.04%)

Expected Value: 29.8€

Expectation Value: 0.14

Avg. Winning Trade: 164.52€

Profit Factor: 1.4

Avg. Losing Trade: -209.28€

Sharpe Ratio: 0.128

Max. Winning Streak: 12

Sortino Ratio: 0.168

Max. Losing Streak: 7

Max. Balance Drawdown: 1512.33€ (10.13%)

Best Winning Trade: 653.16€

Max. Equity Drawdown: 1798.05€ (11.27%)

Worst Losing Trade: -312.2€

Avg. Holding Time: 8 Days 14 Hours 21 Minutes

Performance Chart

